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JOINT INSTITUTE FOR AERONAUTICS AND ACOUSTICS STANFORD UNIVERSITY

Final Report

MULTI-CALCULATION RATE SIMULATIONS

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Moffett Field, Ca 95035

By

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NSG-2250

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I. INTRODUCTION

Real time simulations of aerospace systems have been developed at several NASA centers for the purpose of providing a testbed for numerous studies involving use of cockpit mockups, visual displays, pilot/astronauts, and vehicle motion. It is common in real-time simulations of large systems to separate the high and low frequency subsystems within the simulation and perform the integrations of the subsystems at different calculation rates. This is done to strike a balance between accuracy of calculation and capacity of the digital computer. Questions arise as to the accuracy of this structure compared to single calculation rates and if any interactions arise that cause errors that are worse than those expected from an analysis of the subsystem above.

This report describes a study that was done on a linear aircraft model that investigates the questions above. Since actual simulations are much more complex with many nonlinearities, these results cannot be applied directly; however, the study does show where the problems are and gives guidelines for selection of sample rates for multiple rate simulations.

II. BACKGROUND

The particular system simulations in question typically have a fast mode (aircraft short period, dutch roll) and a slow mode (phugoid, roll divergence) which can differ by an order of magnitude in the respective natural frequencies. These kind of problems are referred to as "stiff" differential equations in numerical analysis circles although special techniques to solve stiff equations are not absolutely necessary until frequency multiples on the order of 100 or more exist.

Many different techniques have been reported [1,2,3,4,5] but none use different calculation rates for the different modes of the system. The reason for the lack of literature (and lack of interest by numerical analysts) on multi-calculation rate techniques appears to be due to the difficulty in separating systems into fast and slow modes. Numerical integration procedures are never limited to linear systems which are really the only ones that can be cleanly separated.

In aircraft simulations, system descriptions are sufficiently close to linear so as to allow separation based on our knowledge of the approximate linear version. Furthermore, since the differential equations arise from known physical phenomenon which are similar for all vehicles and flight conditions, once the separation has been determined for one case, it is applied successfully for most others.

On the other hand, the general problem of analyzing a linear discrete system with multiple sample rates has been studied extensively [6,7,8,9,10]. Since any numerical integration procedure can be reduced to a set of difference equations, and will be linear if the differential equations being integrated are linear, these methods are applicable. Unfortunately, the methods are very tedious to apply and require large amounts of algebra before going to a computer. Application of these methods to the aircraft simulation were studied for simple integration procedures but judged to be beyond the scope of the study for the more realistic and complex integration procedures.

III. METHOD OF ANALYSIS

To provide a common yardstick for comparing the various algorithms, it was decided to use the frequency response of the aircraft simulations. In particular, the transfer function of the longitudinal mode of a DC-8, from elevator command to vehicle attitude was selected for study. Two methods were employed;

- 1) discrete analysis using z-transforms of the single calculation rate cases, and
- 2) numerical simulation of the multi-calculation rate cases.

A. The Selected Example

A DC-8 in approach configuration was selected for study. The transfer function between elevator and attitude for this case is [11]:

$$\frac{\theta(s)}{\delta_e(s)} = -1.338 \frac{(s+0.0605)(s+0.535)}{(s^2+1.69s+2.67)(s^2+0.0198s+0.0267)} \quad (1)$$

which results in the short period and phugoid characteristics as shown in Table I. Note the 10:1 difference between the frequencies of the fast

Table I: EXAMPLE CHARACTERISTICS

	Natural Frequency	Damping
Short Period	1.62 r/sec(.258Hz)	0.522
Phugoid	0.164 r/sec(.0261Hz)	0.0606

and slow modes.

The magnitude and phase of (1) was determined analytically and has been included in all the following graphs for comparison (labeled "continuous system"). Since this represents the response of an actual aircraft with varying frequency of input commands, the goal of all digital approximations of this aircraft is to match the continuous response as closely as possible.

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B. Discrete Analysis of the Single Rate Case

The transfer function in (1) can be written as a set of differential equations:

$$\begin{bmatrix} \dot{y}_1 \\ \dot{y}_2 \\ \dot{y}_3 \\ \dot{y}_4 \end{bmatrix} = \begin{bmatrix} 0 & 1 & 0 & 0 \\ 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ -a_0 & -a_1 & -a_2 & -a_3 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \\ y_3 \\ y_4 \end{bmatrix} + K \begin{bmatrix} 0 \\ 0 \\ 0 \\ 1 \end{bmatrix} (\ddot{\delta}_e + b_1 \dot{\delta}_e + b_0 \delta_e) \quad (2)$$

where for this example:

$$\begin{aligned} a_3 &= 1.7.00522 & y_1 &= \theta \\ a_2 &= 2.6813872 & y_2 &= \dot{\theta} \\ a_1 &= 0.09712526 & y_3 &= \ddot{\theta} \\ a_0 &= 0.07006953 & y_4 &= \ddot{\ddot{\theta}} \\ K &= -1.338 \\ b_1 &= 0.5955 \\ b_0 &= 0.0323675 \end{aligned}$$

1. Euler's Integration:

Euler's integration [12] can be simply stated by:

$$y(n+1) = y(n) + T[\dot{y}(n)] \quad (3)$$

Combining (2) and (3) and using first differences to generate $\dot{\delta}_e$ and $\ddot{\delta}_e$ yields:

$$\frac{\theta(z)}{\delta_e(z)} = KT^2 \frac{z^2 + n_1 z + n_0}{z^4 + m_3 z^3 + m_2 z^2 + m_1 z + m_0} \quad (4)$$

where

$$\begin{aligned} T &= \text{sample time} \\ K &= -1.338 \\ n_0 &= b_0 T^2 - b_1 T + 1 \\ n_1 &= b_1 T - 2 \\ m_0 &= a_3 T^4 - a_2 T^3 + a_1 T^2 - a_0 T + 1 \\ m_1 &= a_2 T^3 - 2a_1 T^2 + 3a_0 T - 4 \\ m_2 &= a_1 T^2 - 3a_0 T + 6 \\ m_3 &= a_0 T - 4 \end{aligned}$$

The frequency response of this discrete transfer function can be determined by evaluating (4) with z taking on values around the unit circle. The computer code for doing this is contained in Appendix A and the results are contained in the following section for T 's ranging from 0.05 sec to 0.5 sec.

2. First Order Adams Integration [13]:

The algorithm is:

$$y(n+1) = y(n) + \frac{T}{2} [3f(n) - f(n-1)] \quad (5)$$

where $f(n) = \dot{y}(n)$ from (2).

This algorithm makes use of one past value of the derivative function and therefore increases the order of the discrete system.

The discrete transfer function of (5) is:

$$\frac{\theta(z)}{\delta_e(z)} = K \frac{B_8 z^8 + B_7 z^7 + B_6 z^6 + B_5 z^5 + B_4 z^4 + B_3 z^3 + B_2 z^2 + B_1 z + B_0}{C_{10} z^{10} + C_9 z^9 + C_8 z^8 + C_7 z^7 + C_6 z^6 + C_5 z^5 + C_4 z^4 + C_3 z^3 + C_2 z^2 + C_1 z + C_0} \quad (6)$$

where the coefficients are defined in Appendix B along with the computer code to evaluate the frequency response for (6).

3. Second Order Adams Integration [13]:

The algorithm is:

$$y(n+1) = y(n) + \frac{T}{12} [23f(n) - 16f(n-1) + 5f(n-2)] \quad (7)$$

which yields:

$$\frac{\theta(z)}{\delta_e(z)} = K \frac{B_{14} z^{14} + B_{13} z^{13} + \dots + B_1 z + B_0}{C_{16} z^{16} + C_{15} z^{15} + \dots + C_1 z + C_0} \quad (8)$$

where the coefficients are defined in Appendix C.

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C. Simulation of the Multi-Rate Case

An alternate way of expressing (1) and (2) is also given by Teper [11]:

$$\begin{bmatrix} \dot{u} \\ \dot{w} \\ \dot{q} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} -.0291 & .0629 & 0 & -32.2 \\ -.251 & -.628 & 243 & 0 \\ -7.7 \sqrt{-6} & -8.7 \sqrt{-3} & -.792 & 0 \\ 0 & 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} u \\ w \\ q \\ \theta \end{bmatrix} + \begin{bmatrix} 0 \\ -10.2 \\ -1.35 \\ 0 \end{bmatrix} \delta_e \quad (9)$$

The separation of these equations into fast and slow modes can be done in several ways. The ideal manner would be to transform the equations into their normal modes which would then produce two coupled 2nd order systems, one with pure short period characteristics and one with pure phugoid characteristics. Each could be integrated at sample rates suitable to that mode. In practice, this is difficult due to the non-linear terms in the equations. Furthermore, transforming to and from another state definition takes cpu time and may result in higher cpu loading than the more straightforward methods described next.

1. The 1 X 3 Separation

If a normal mode analysis of an aircraft is performed, we find that the short period consists primarily of α , q , and θ motion with insignificant effect on u . The phugoid consists of u , q , and θ with little effect on α . Therefore, since u is the only state that does not involve "fast" behavior, it is the only state that can be safely calculated at the slow calculation rate. The "1 X 3" separation recognizes this fact and partitions accordingly. The equations are:

Fast Loop -

$$\begin{bmatrix} \dot{w} \\ \dot{q} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} -.0628 & 243.5 & 0 \\ -.0087 & -.792 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} w \\ q \\ \theta \end{bmatrix} + \begin{bmatrix} -10.2 \\ -1.35 \\ 0 \end{bmatrix} \delta_e + \begin{bmatrix} -.251 \\ -.0000077 \\ 0 \end{bmatrix} u \quad (10)$$

Slow Loop -

$$\dot{u} = -0.0291u + [0.0629 \quad -32.2] \begin{bmatrix} w \\ \theta \end{bmatrix} \quad (11)$$

2. The 2 X 2 Separation

Another natural separation is based on fast calculation of orientation, q and θ , and slow calculation of translation, u and w . It is attractive because a larger portion of the calculations are done at a slower rate, hence more cpu time savings appear achievable. The equations are as follows.

Fast Loop -

$$\begin{bmatrix} \dot{q} \\ \dot{\theta} \end{bmatrix} = \begin{bmatrix} -.792 & 0 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} q \\ \theta \end{bmatrix} + \begin{bmatrix} -1.35 \\ 0 \end{bmatrix} \delta_e + \begin{bmatrix} -.77 \times 10^{-5} & -.0087 \\ 0 & 0 \end{bmatrix} \begin{bmatrix} u \\ w \end{bmatrix} \quad (12)$$

Slow Loop -

$$\begin{bmatrix} \dot{u} \\ \dot{w} \end{bmatrix} = \begin{bmatrix} -.0291 & .0629 \\ -.251 & -.628 \end{bmatrix} \begin{bmatrix} u \\ w \end{bmatrix} + \begin{bmatrix} 0 \\ -10.2 \end{bmatrix} \delta_e + \begin{bmatrix} 0 & -32.2 \\ 243.5 & 0 \end{bmatrix} \begin{bmatrix} q \\ \theta \end{bmatrix} \quad (13)$$

3. Simulation Procedures

The frequency response of each separation was determined using Euler's Integration (3) and the 1st order Adams Integration (5). It was evaluated at calculation rate ratios (IR) varying between 1 and 20. Since $IR = 1$ is the single rate case, these calculations could be checked by comparing with the analytical evaluations described in III-B.

The frequency response was determined by evaluating equations (10) and (11) or (12) and (13) using the integration formulas with δ_e equal to a sine wave of magnitude = 1. After an initial transient settling delay the resulting sine wave magnitude and phase was assumed to be the desired frequency response. The short period portion of the transient response was quite short; however, the phugoid transient response was unduly long to wait for settling. Therefore, the procedure calculated the phugoid transient response based on the continuous system

(1) using inverse Laplace transforms and subtracted this from the numerical evaluations before determining amplitude and phase. Appendix D contains a listing of the computer code.

IV. RESULTS

Table II contains a summary of the figures which represent the results of this study. In the simulations, all IR's between 1 and 20 were evaluated. Those cases not shown in the figures were found to be unstable.

TABLE II: SUMMARY OF FIGURES

Figure	Analytical	Simulated	Integration Algorithm	T_{fast}	IR	Separation
1	X		E	.05-.5	1	---
2	X		A1	.05-.5	1	---
3	X		A2	.05-.5	1	---
4	X		E,A1,A2	.05	1	---
5	X		E,A1,A2	.1	1	---
6	X		E,A1,A2	.2	1	---
7		X	E	.05	1-20	1 × 3
8		X	E	.1	1-10	1 × 3
9		X	E	.2	1-5	1 × 3
10		X	E	.05	1-10	2 × 2
11		X	E	.1	1-5	2 × 2
12		X	E	.2	1-3	2 × 2
13		X	A1	.05	1-20	1 × 3
14		X	A1	.1	1-10	1 × 3
15		X	A1	.1	1-5	1 × 3
16		X	A1	.05	1-10	2 × 2
17		X	A1	.1	1-5	2 × 2
18		X	A1	.2	1-3	2 × 2

The most significant result is the difference between the two separations. This can be seen by comparing the deviations from the continuous curves in Figs. 7, 8 and 9 with those in 10, 11 and 12 respectively for Euler's Integration and similarly Figs. 13, 14 and 15 with 16, 17 and 18. For both integration methods, the 1 × 3 separation is decidedly superior. This is no doubt due to the fact that the 2 × 2 separation solves the w (or α) equation at the slow rate while this state is important to the short period dynamics.

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The first order Adams integration appears to be the best choice of integration methods. Its advantage over Euler's method and small disadvantage compared to a second order Adams is best illustrated in the Fig. 6b phase plot; however, examination of the magnitude in Fig. 6a shows the Euler method's error arising at a lower frequency but remaining smaller at the higher frequencies. The same kind of behavior is exhibited at the faster sample rates (Figs. 4 and 5) but is more difficult to see due to the greater accuracy.

The sample rate requirement for aircraft simulation with a first order Adams integration is dependent on the desired input frequency to be adequately simulated. Examination of Figs. 13, 14 and 15 indicate that one should select the fast sample rate at approximately 10 times the input frequency to be followed and that a slow rate at one-tenth this rate yields no degradation. In other words, to follow a 2 Hz input, one should solve the short period equations at 20 Hz and the phugoid at 2 Hz.

V. CONCLUSIONS

For a linear model of longitudinal aircraft motion, separation of the equations of motion into slow and fast calculation rate groups is best accomplished by performing u integration at the slow rate and w, q, θ at the fast rate. A separation with u and w as the slow variables and q and θ as the fast gave substantially less accuracy.

A first order Adams integration procedure appeared to be a good choice for real time aircraft simulations.

For the example used ($\omega_{\text{short period}} \cong 0.25 \text{ Hz}$, $\omega_{\text{phugoid}} = 0.025 \text{ Hz}$), the fast sample rate should be selected at approximately 10 times the maximum input frequency for which accurate aircraft simulated response is desired. A slow rate of one-tenth the fast rate yielded no degradation over the single rate case.

FREQUENCY RESPONSE USING EULER'S ALGORITHM

- | | |
|---|-----------------------------------|
| 1 | continuous system |
| 2 | $T = 0.05$ sec. (discrete system) |
| 3 | $T = 0.1$ sec. |
| 4 | $T = 0.2$ sec. |
| 5 | $T = 0.33$ sec. |
| 6 | $T = 0.5$ sec. |

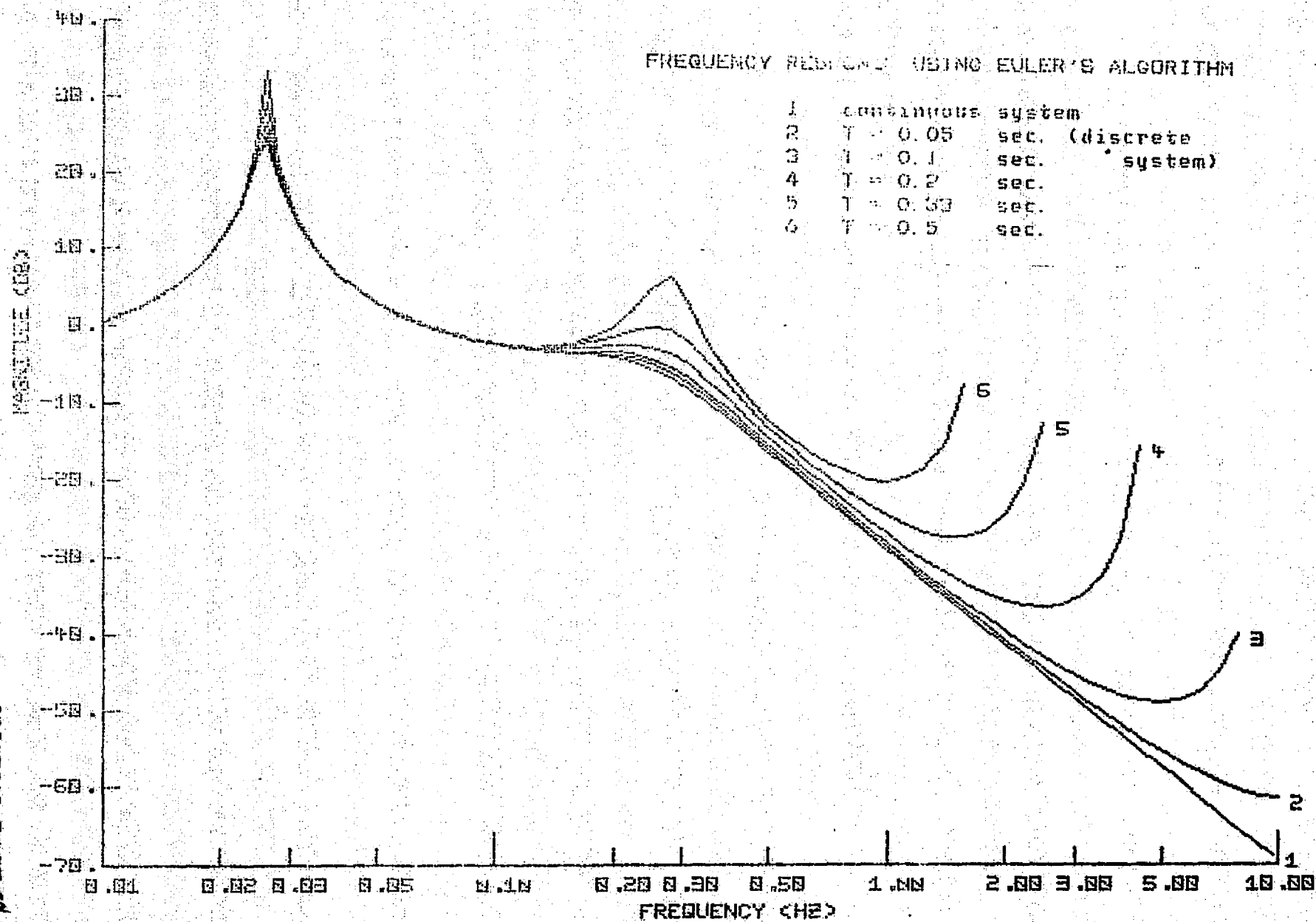


FIGURE 1a

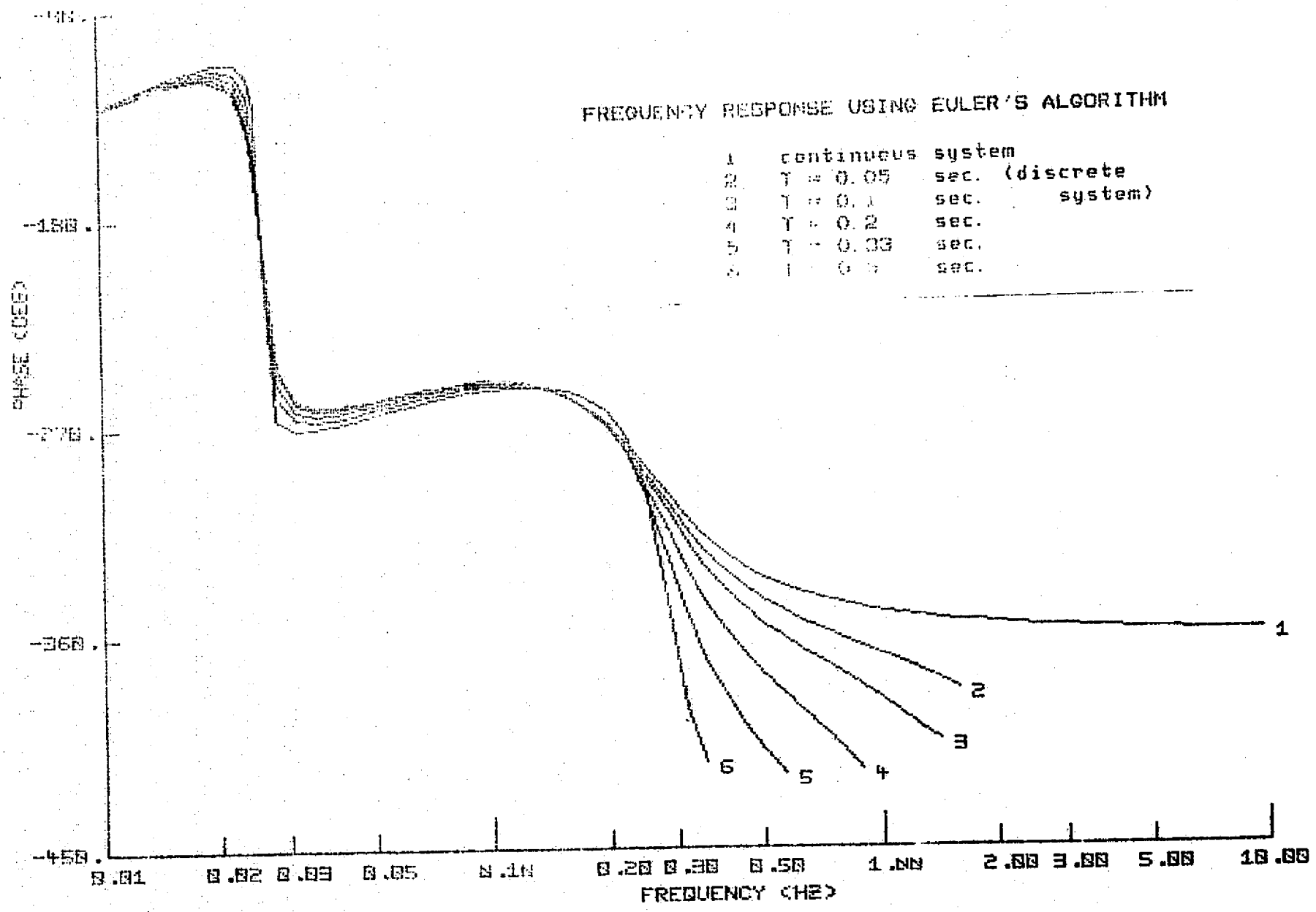


FIGURE 1b

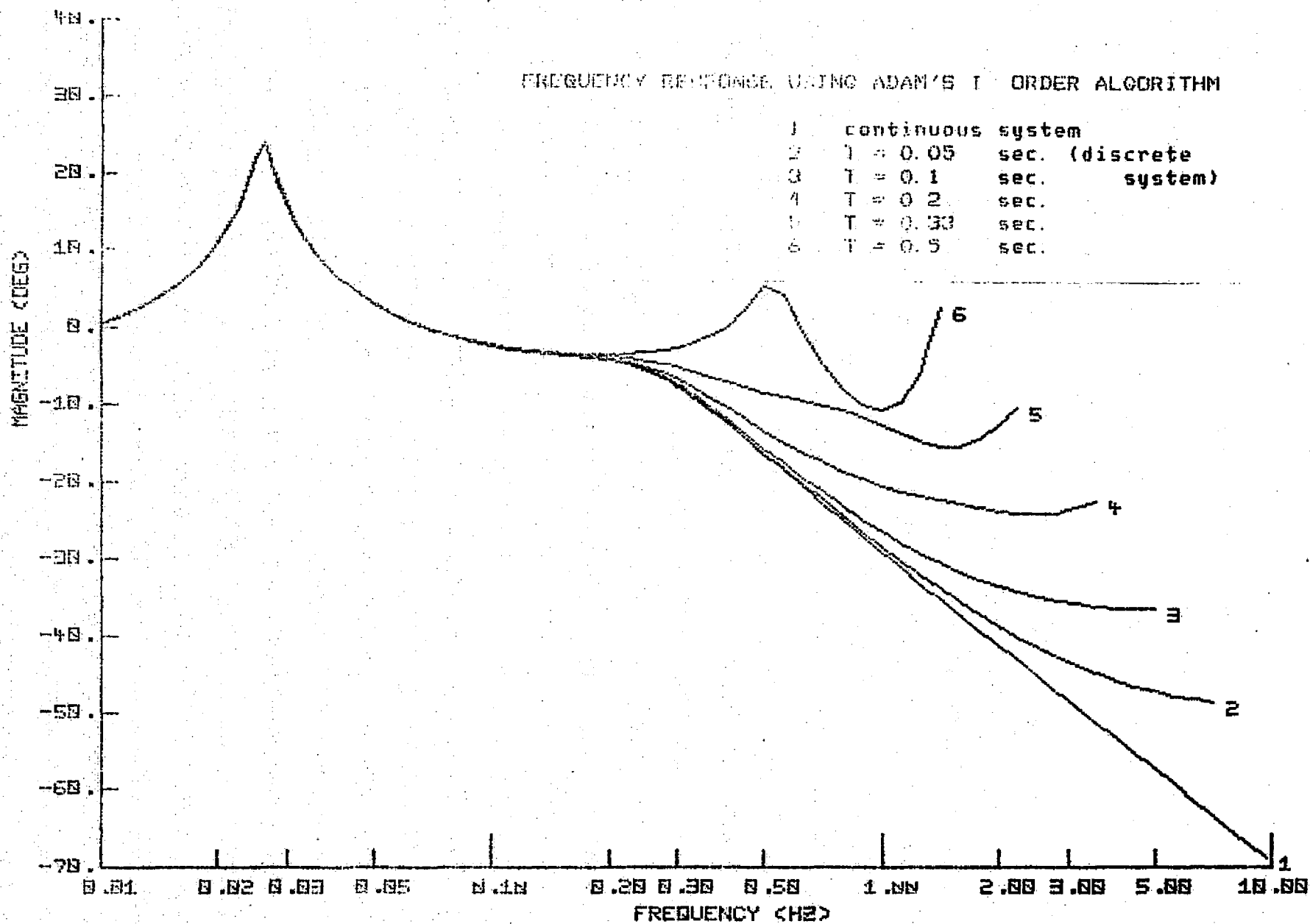


FIGURE 2a

FREQUENCY RESPONSE USING ADAM'S 1 ORDER ALGORITHM.

1	continuous	system
2	$T = 0.05$	sec. (discrete
3	$T = 0.1$	sec. system)
4	$T = 0.2$	sec.
5	$T = 0.33$	sec.
6	$T = 0.5$	sec.

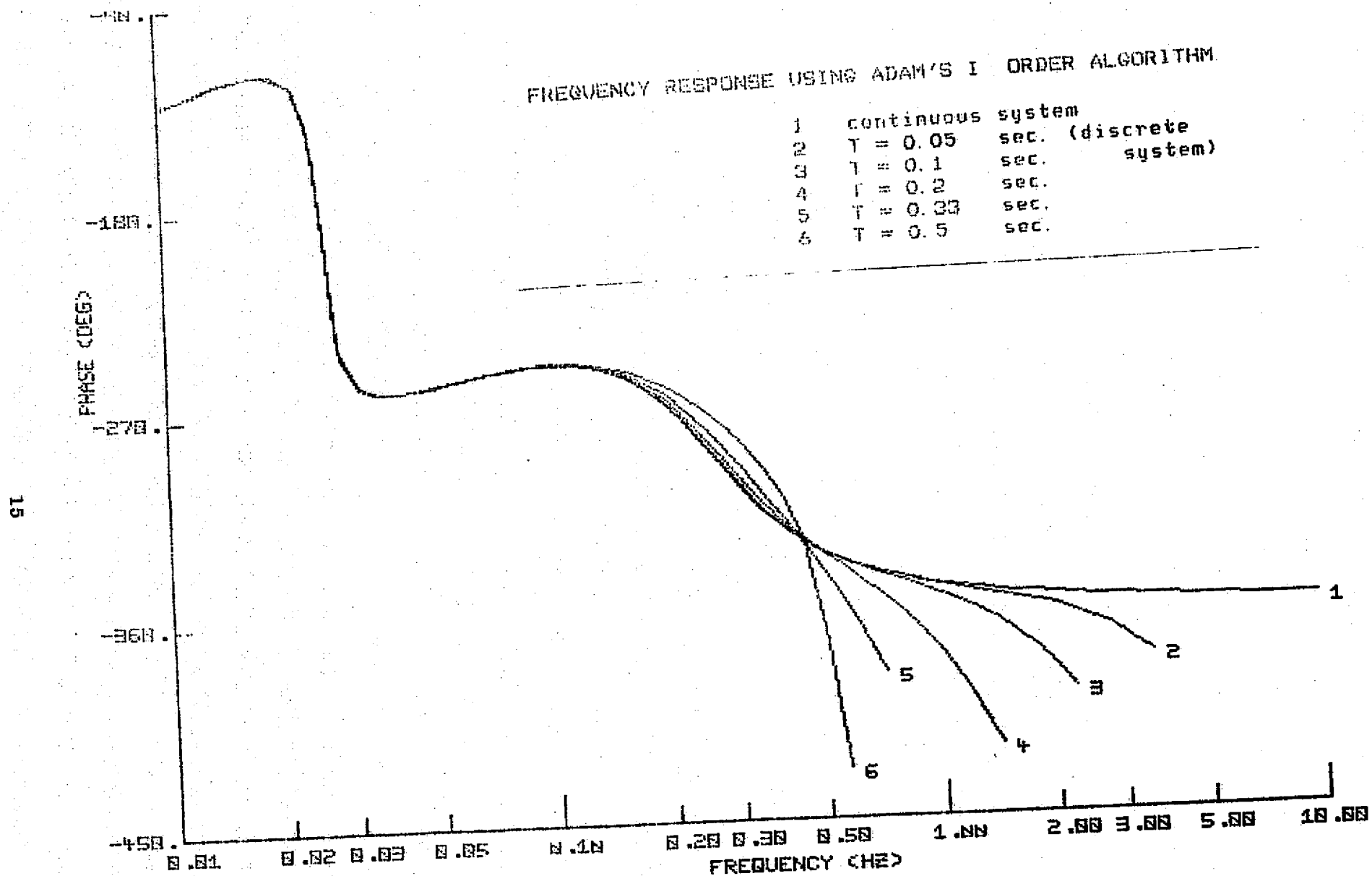


FIGURE 2b.

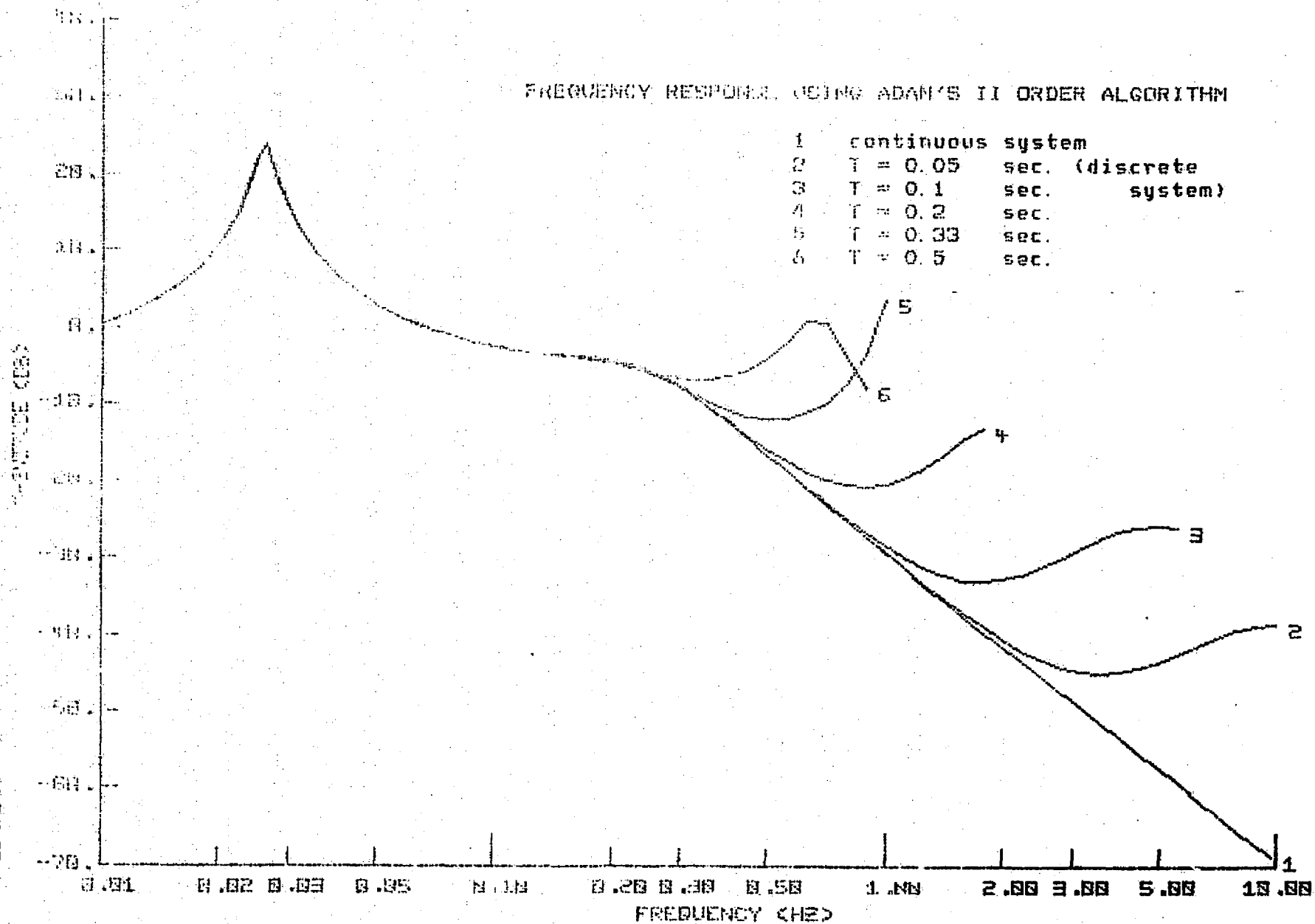


FIGURE 3a

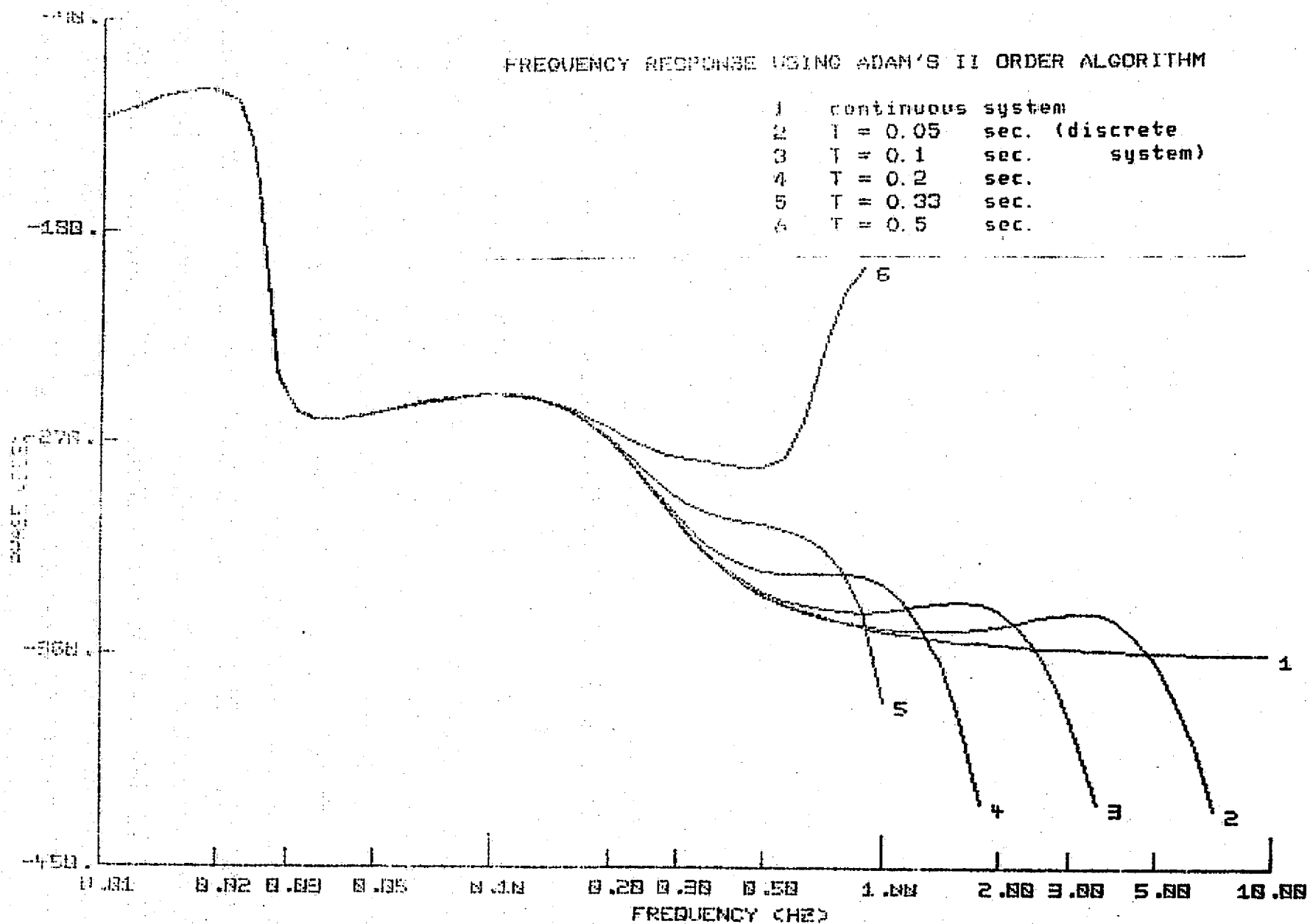


FIGURE 3b

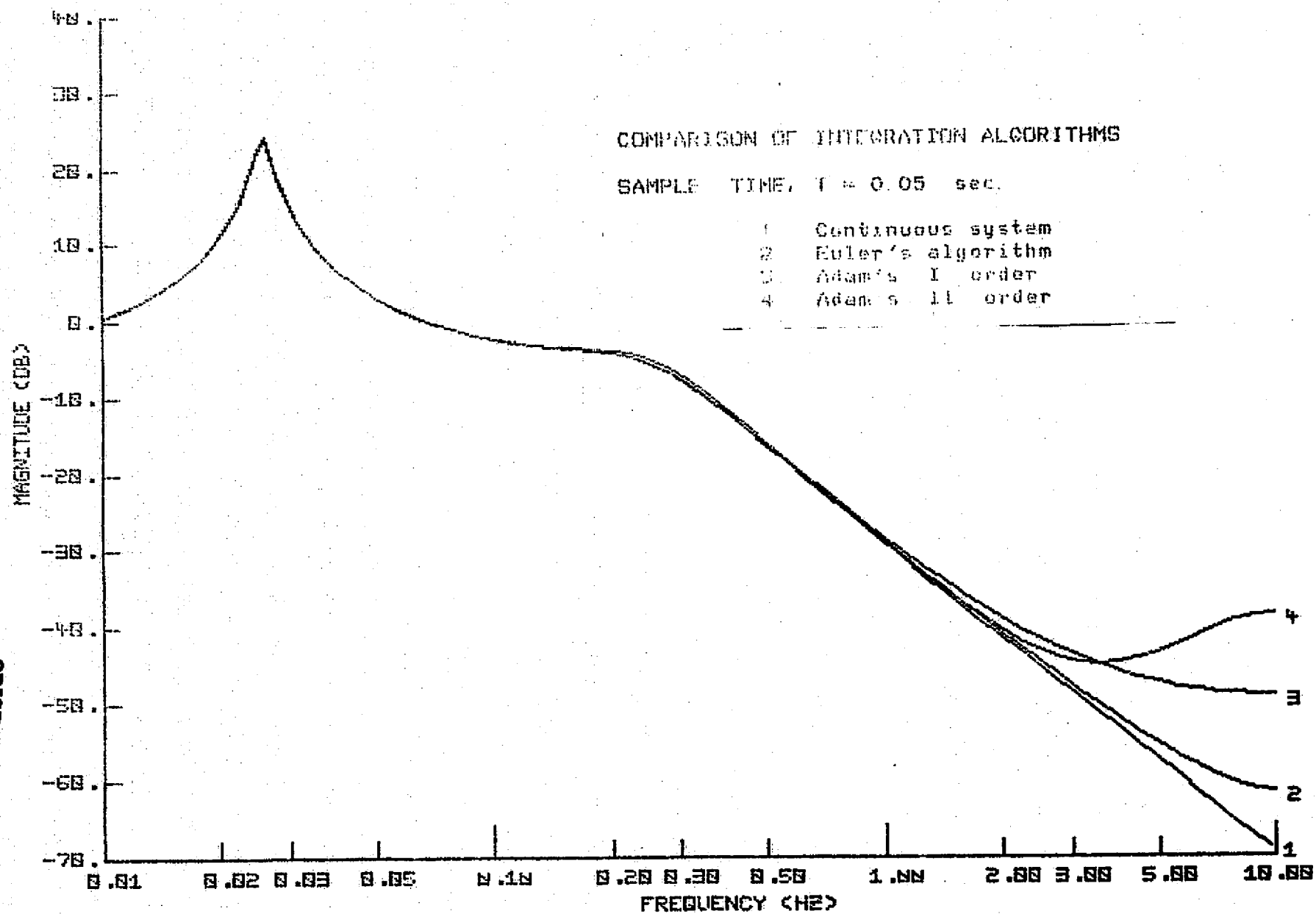


FIGURE 4a

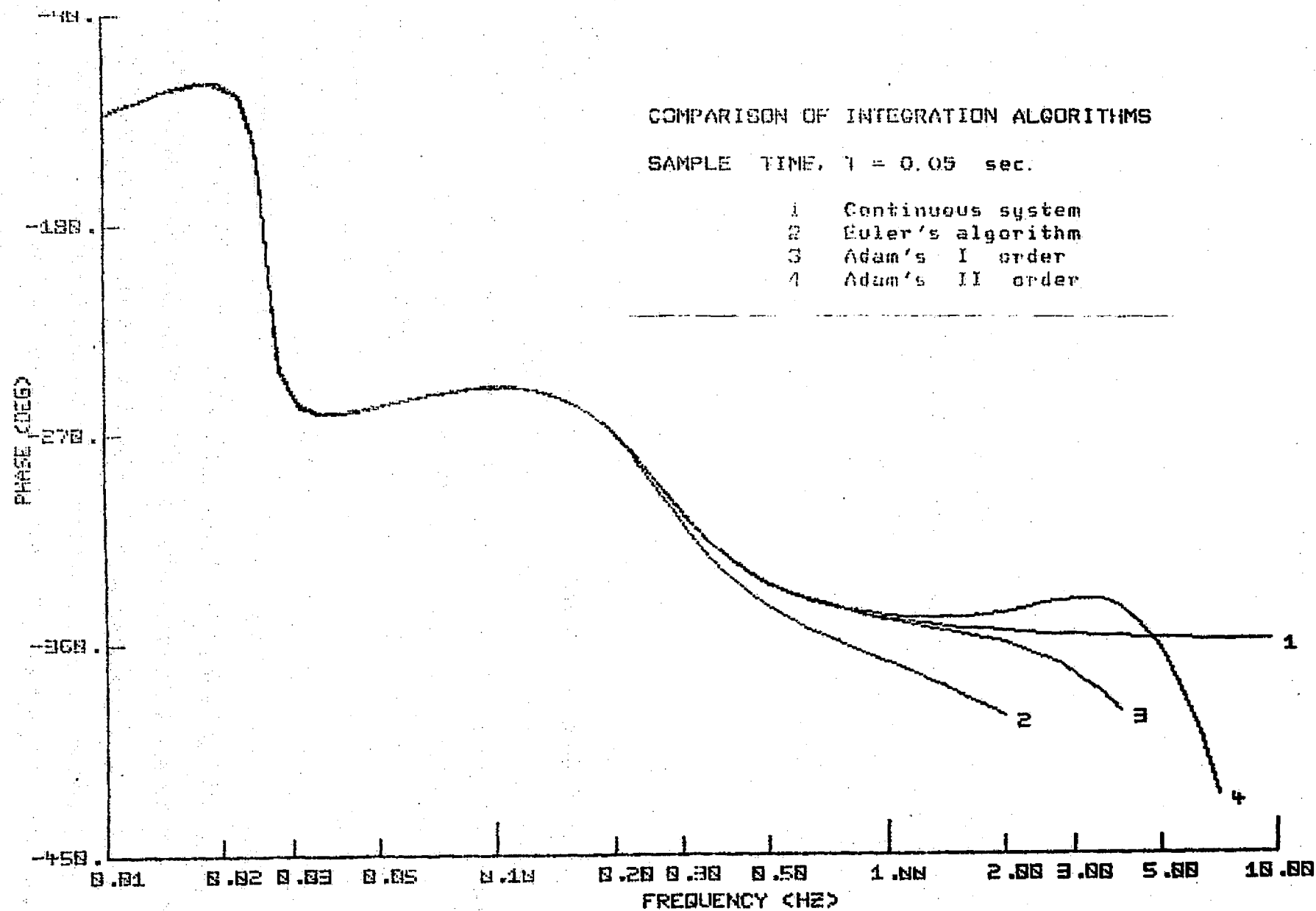


FIGURE 4b

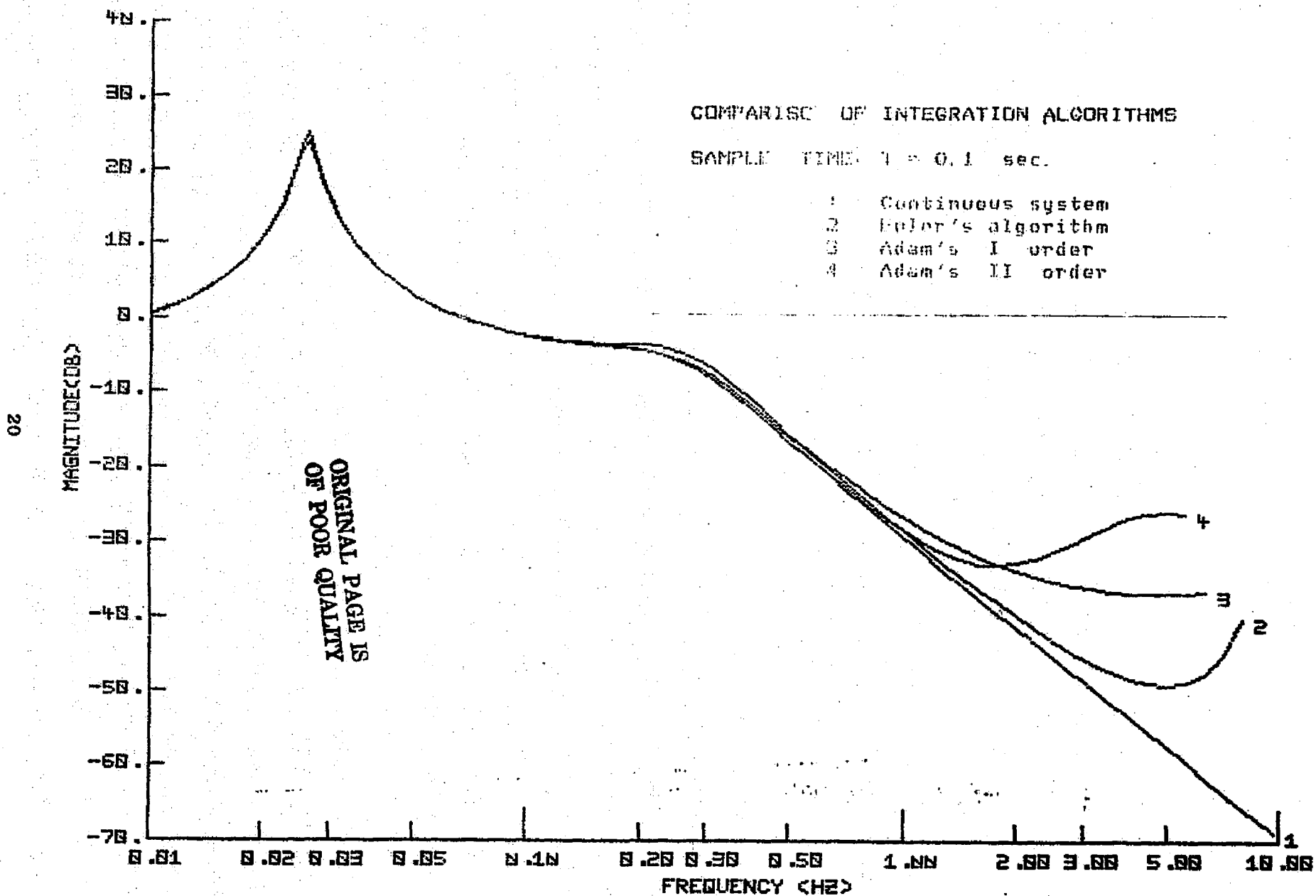


FIGURE 5a

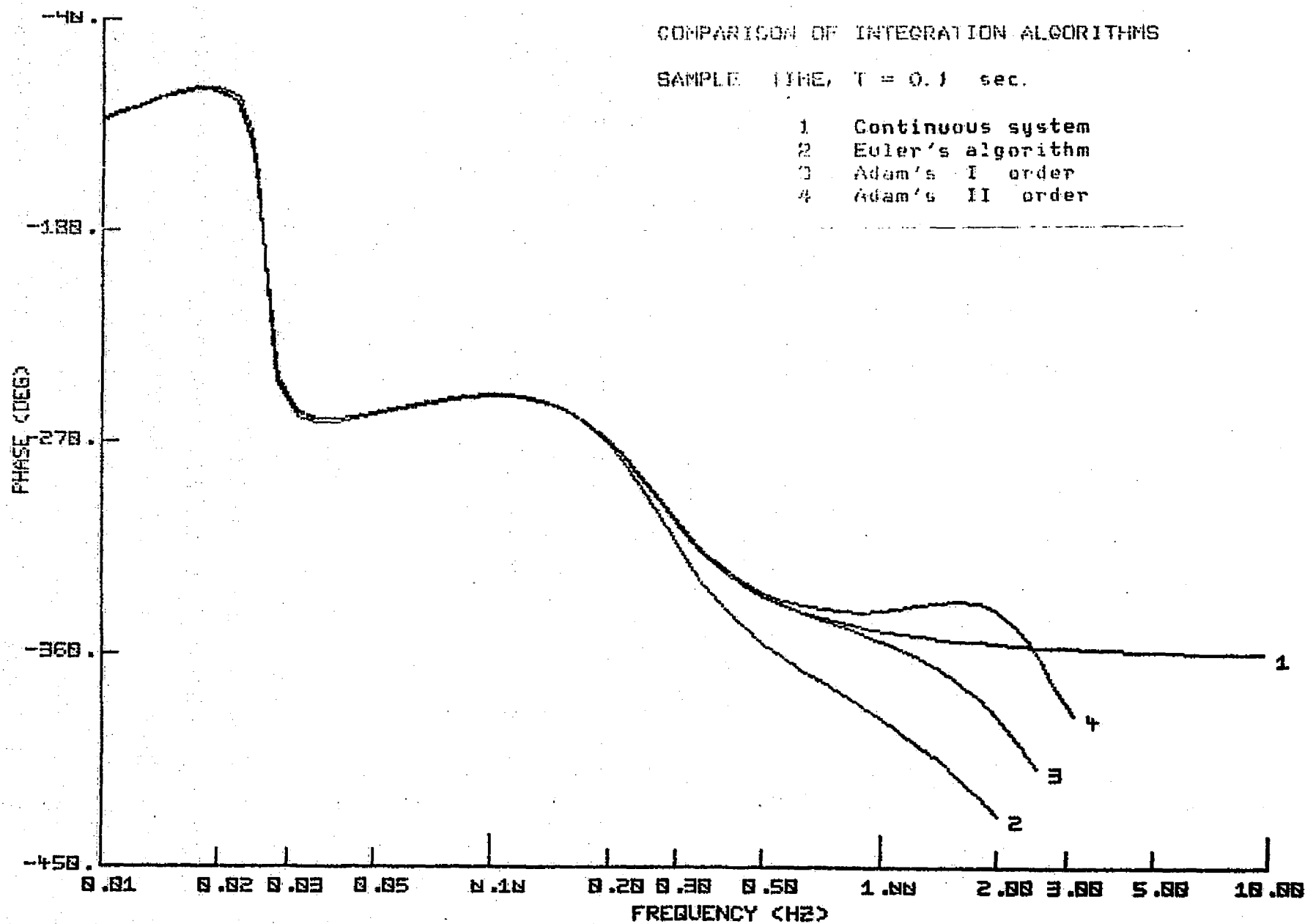


FIGURE 5b

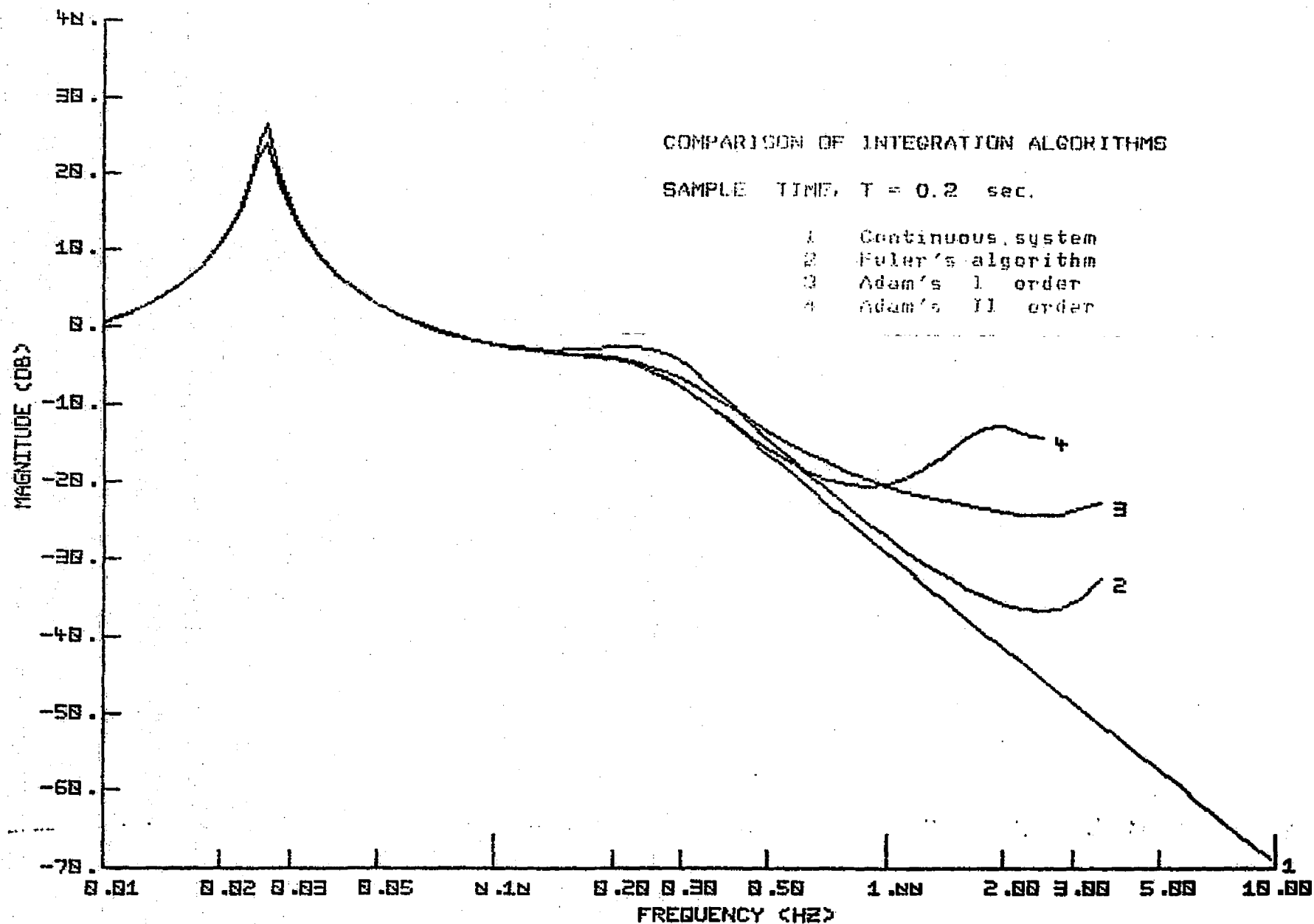


FIGURE 6a

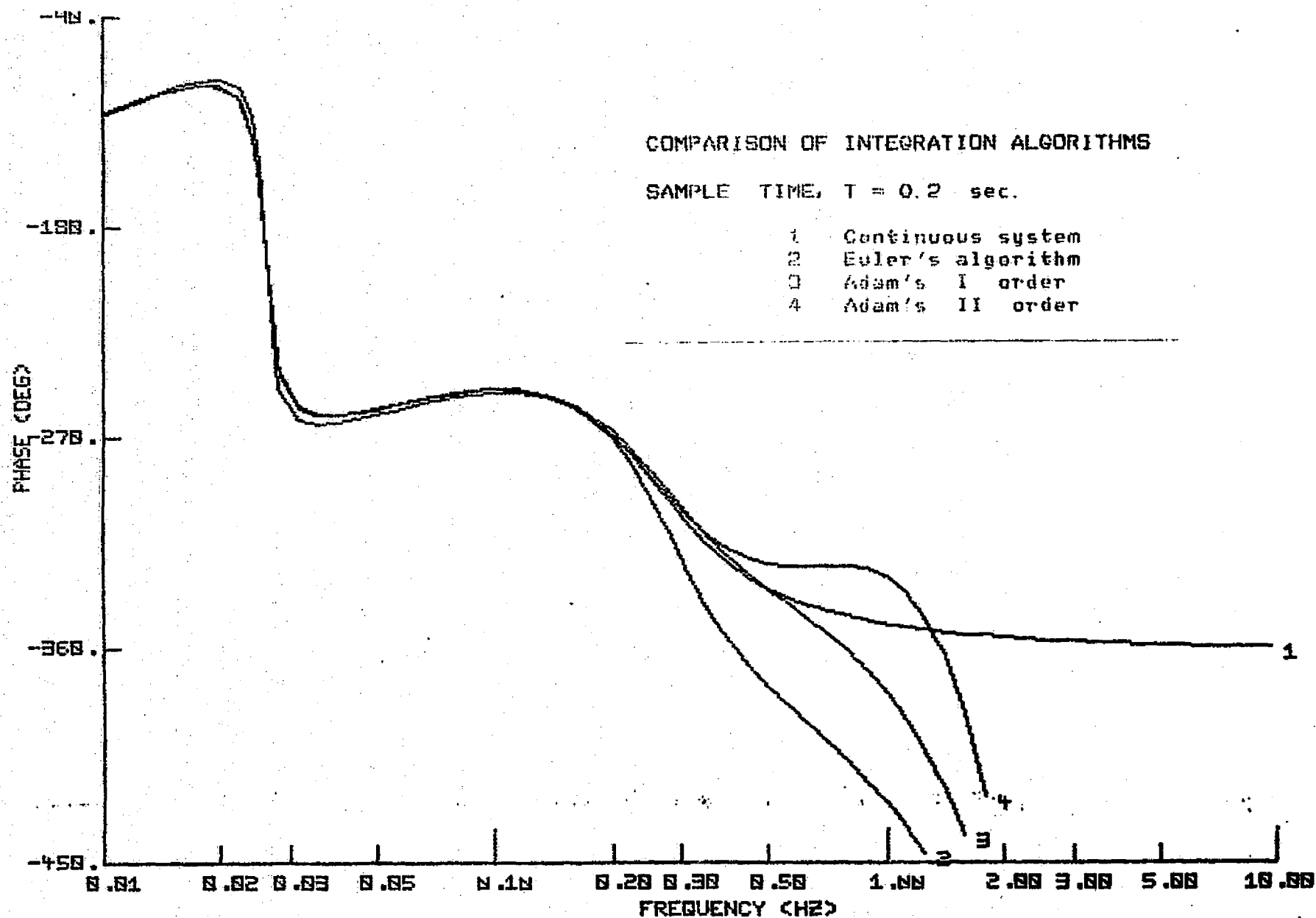


FIGURE 6b

MULTIRATE PROBLEM USING EULER'S
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $TF = 0.05$ sec.
SLOW SAMPLE TIME, $TS = IR \times TF$

1	continuous
2	IR = 1
3	IR = 2
4	IR = 3
5	IR = 5
6	IR = 10
7	IR = 20

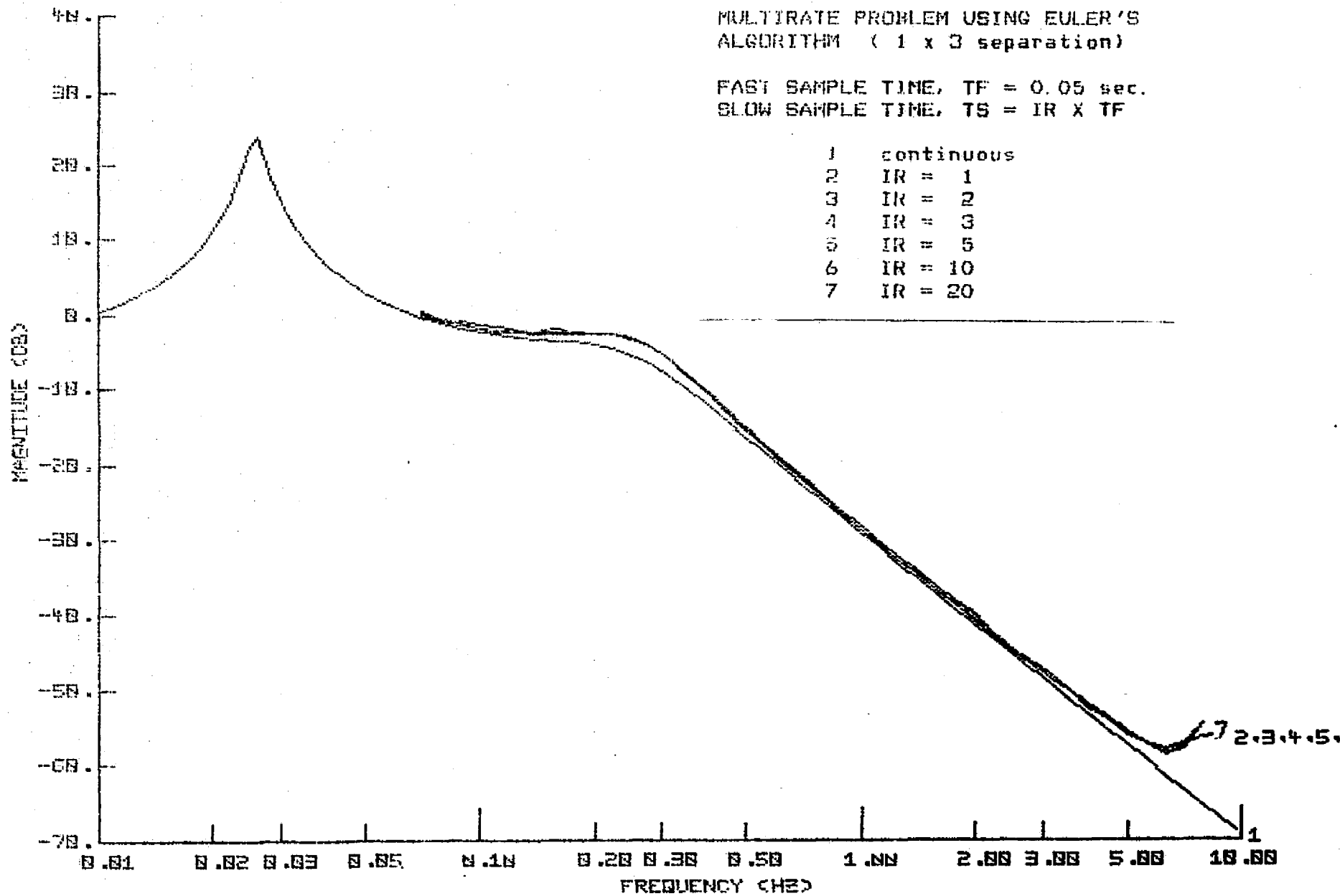


FIGURE 7a

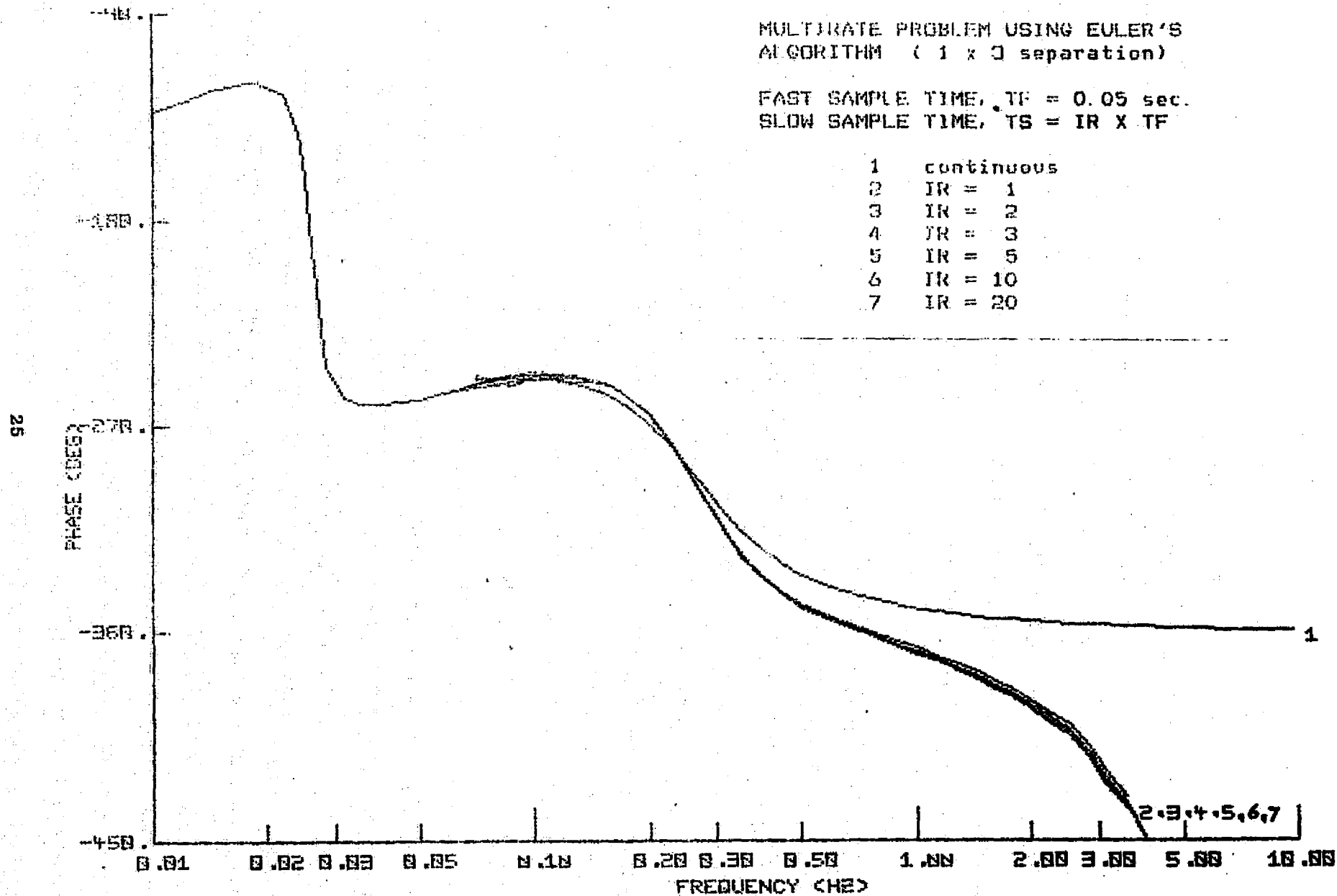


FIGURE 7b

MULTIRATE PROBLEM USING EULER'S
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $T_F = 0.1$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

1	continuous
2	$IR = 1$
3	$IR = 2$
4	$IR = 5$
5	$IR = 10$

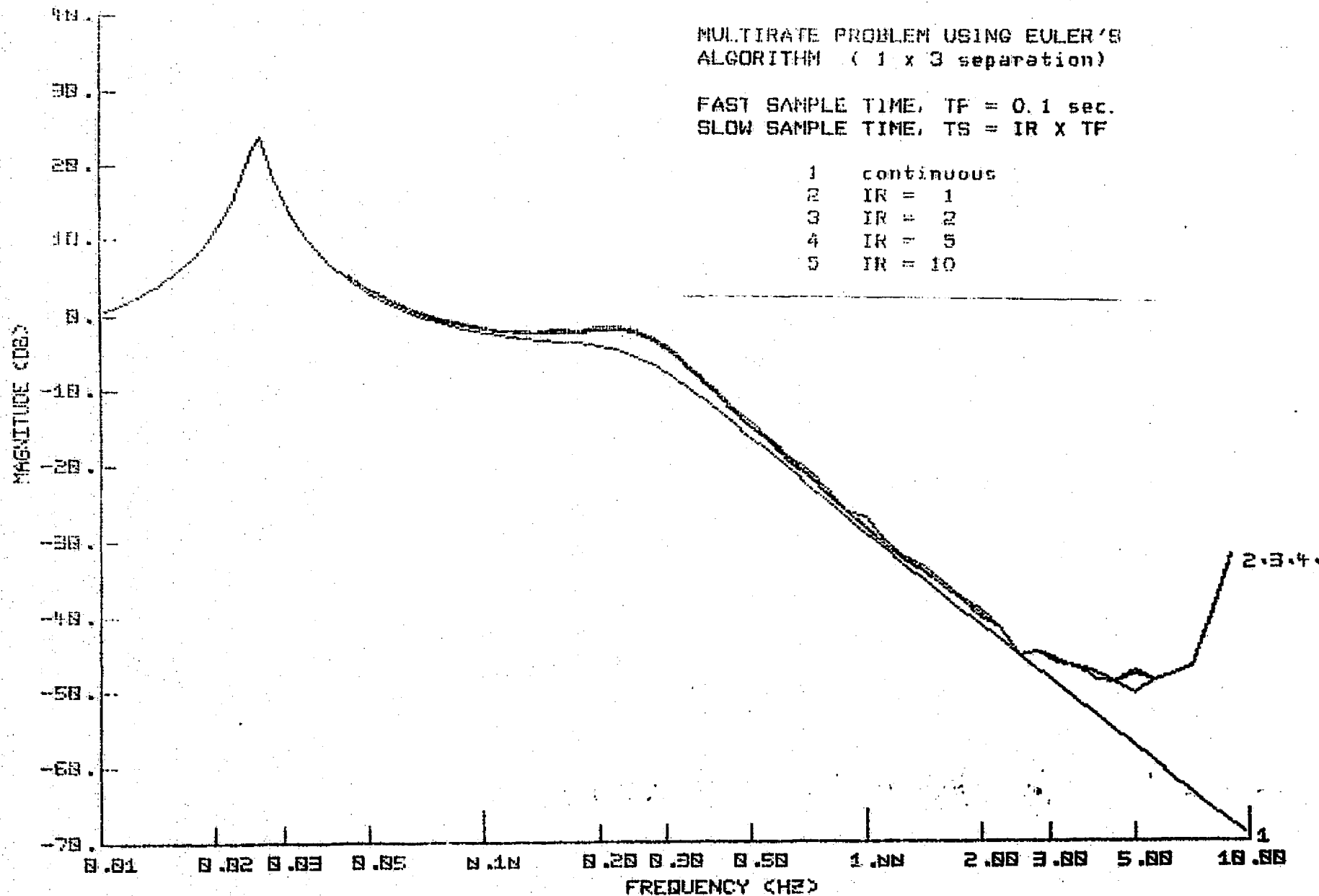


FIGURE 8a

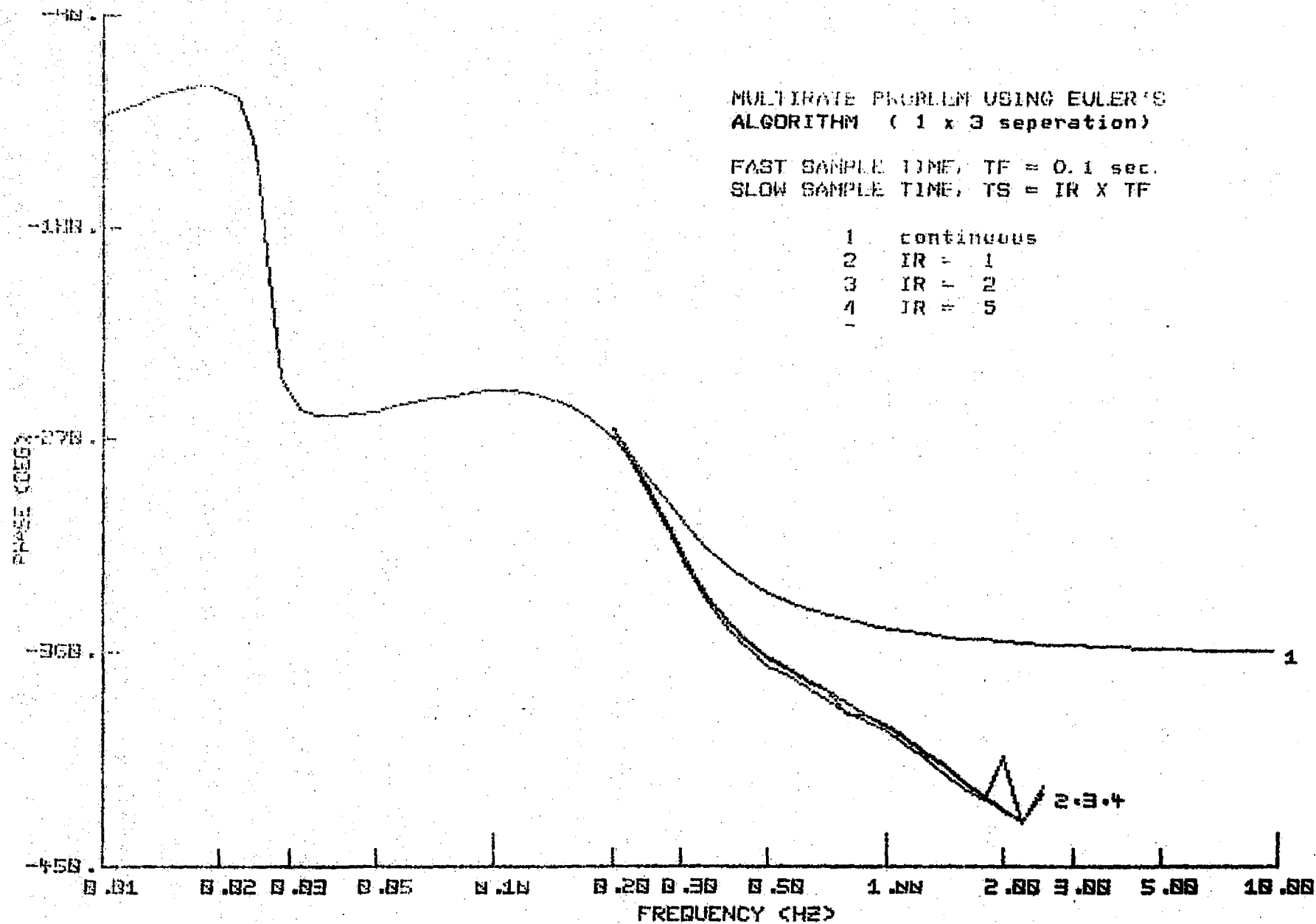


FIGURE 8b

MULTIRATE PROBLEM USING EULER'S
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $T_F = 0.2$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

- 1 continuous
- 2 $IR = 1$
- 3 $IR = 2$
- 4 $IR = 5$

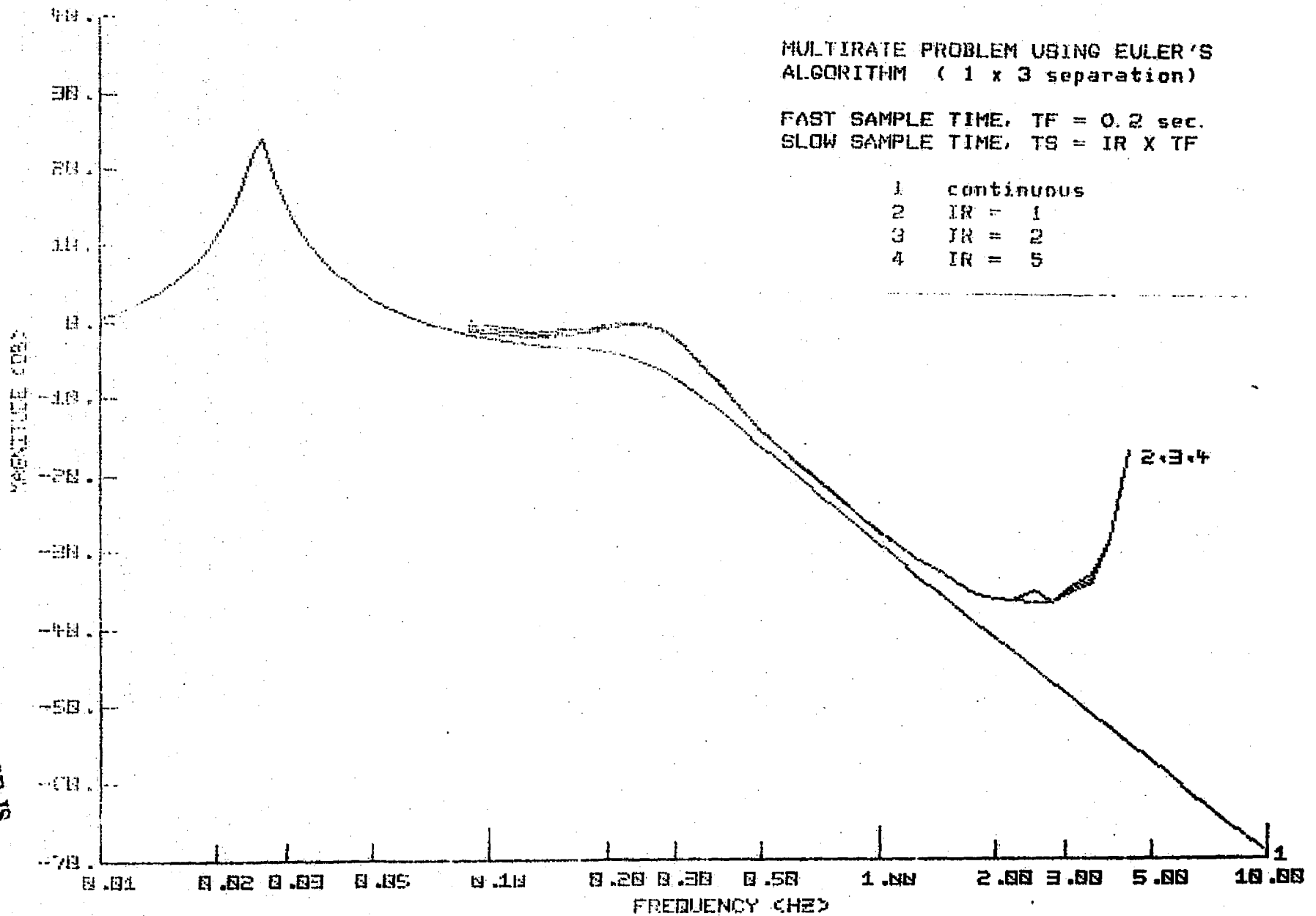


FIGURE 9a

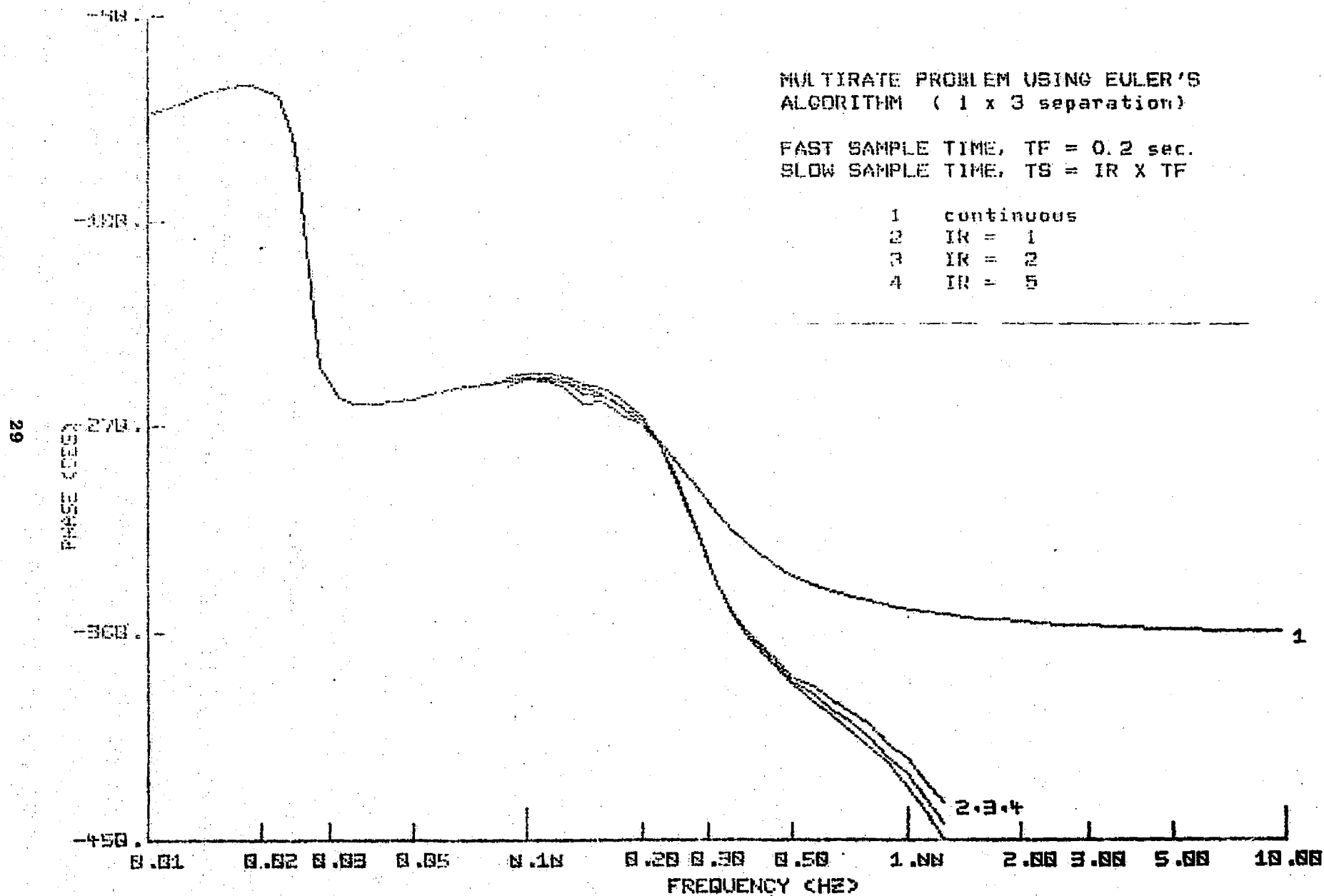


FIGURE 9b

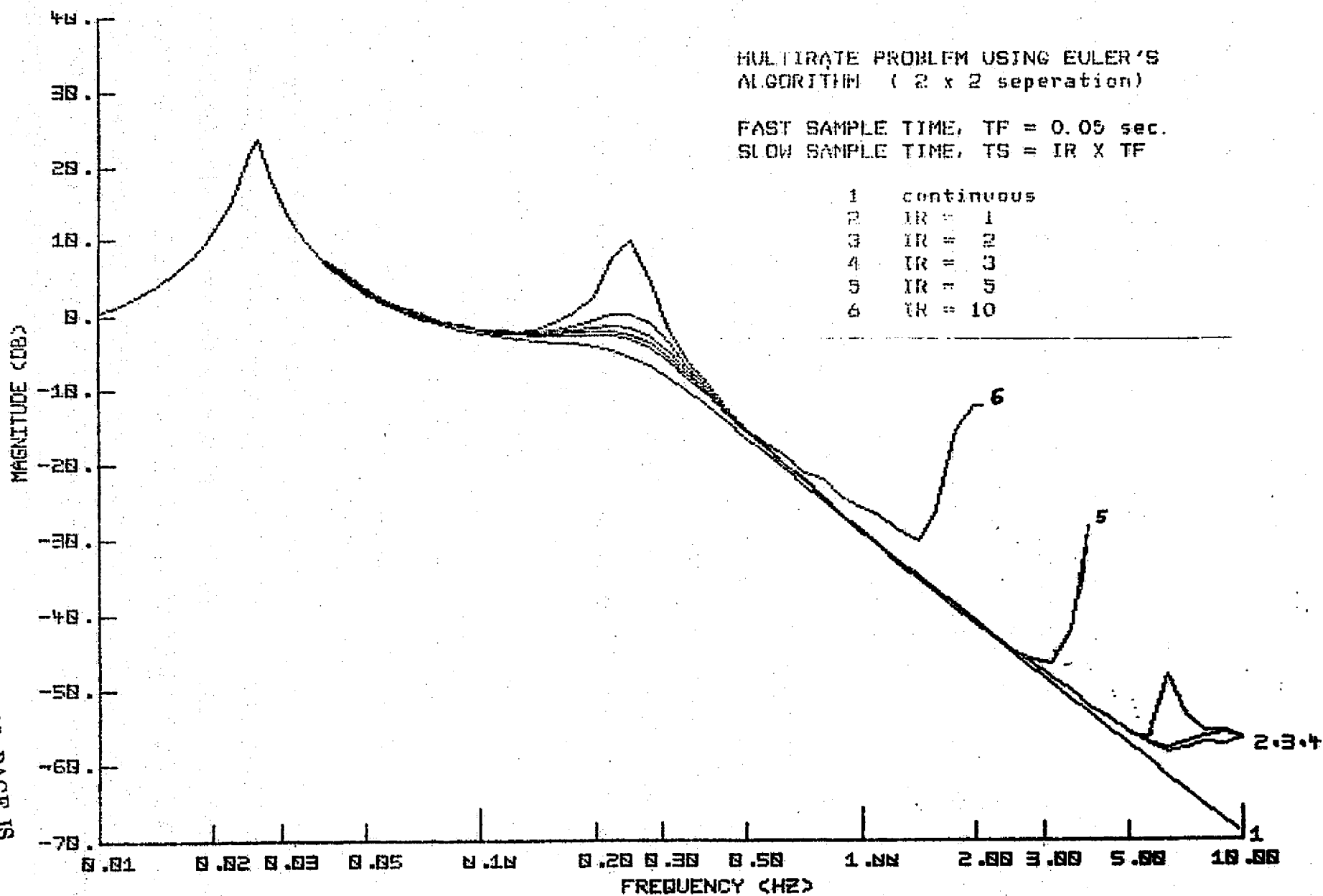


FIGURE 10a

MULTIRATE PROBLEM USING EULER'S
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.05$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

1	continuous
2	IR = 1
3	IR = 2
4	IR = 3
5	IR = 5
6	IR = 10

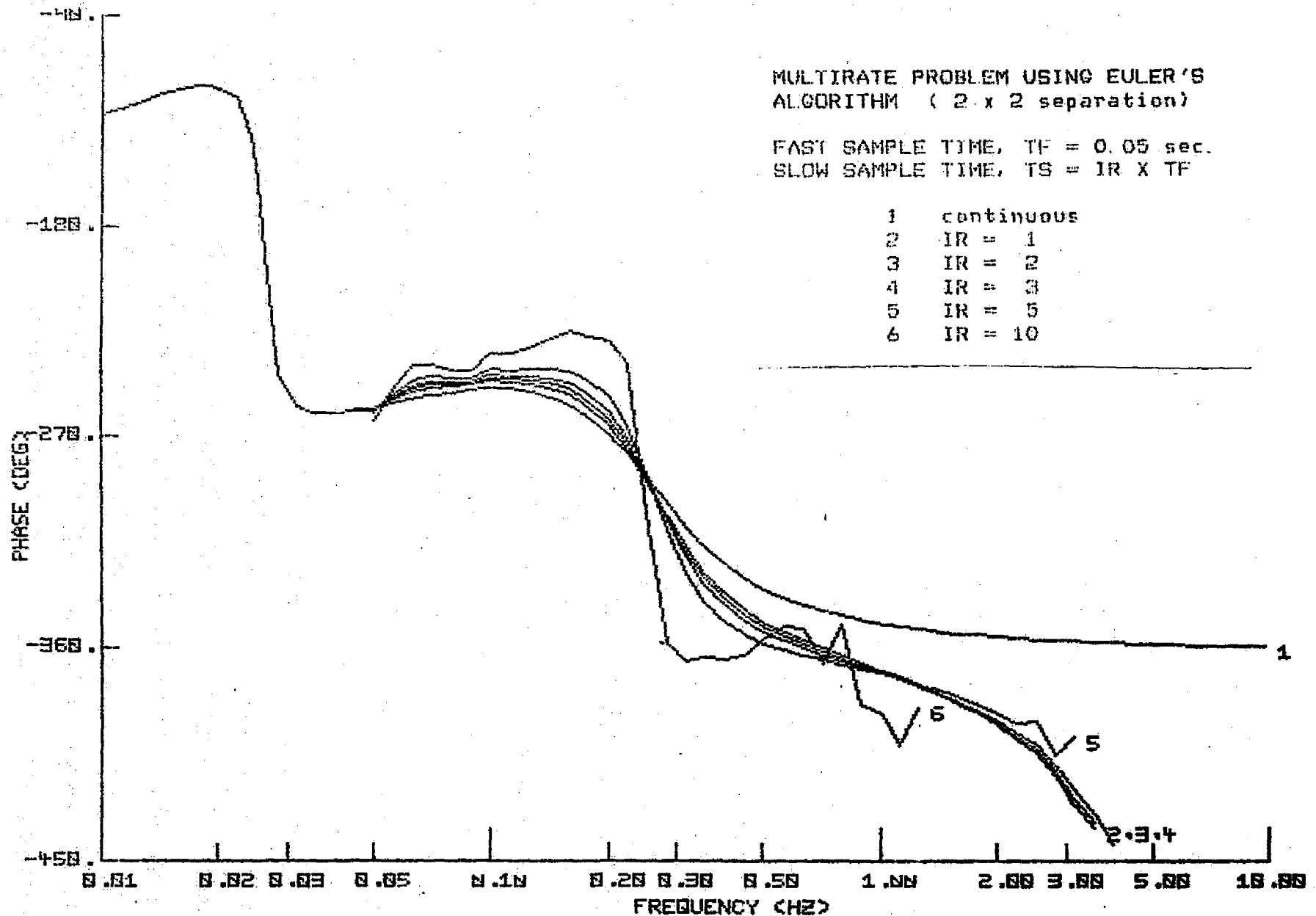


FIGURE 10b

MULTIRATE PROBLEM USING EULER'S
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.1$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

- | | |
|---|------------|
| 1 | continuous |
| 2 | IR = 1 |
| 3 | IR = 2 |
| 4 | IR = 5 |

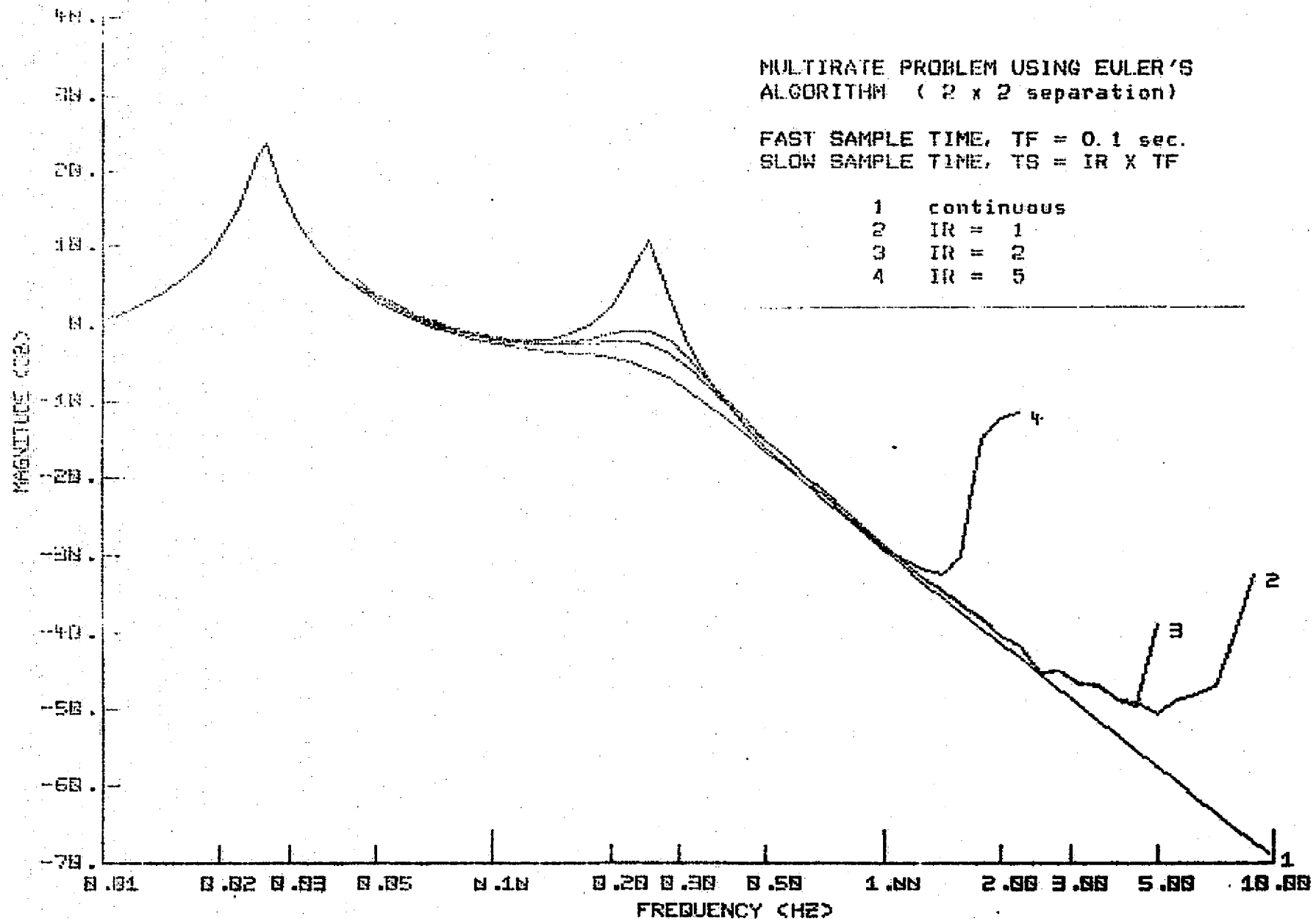


FIGURE 11a

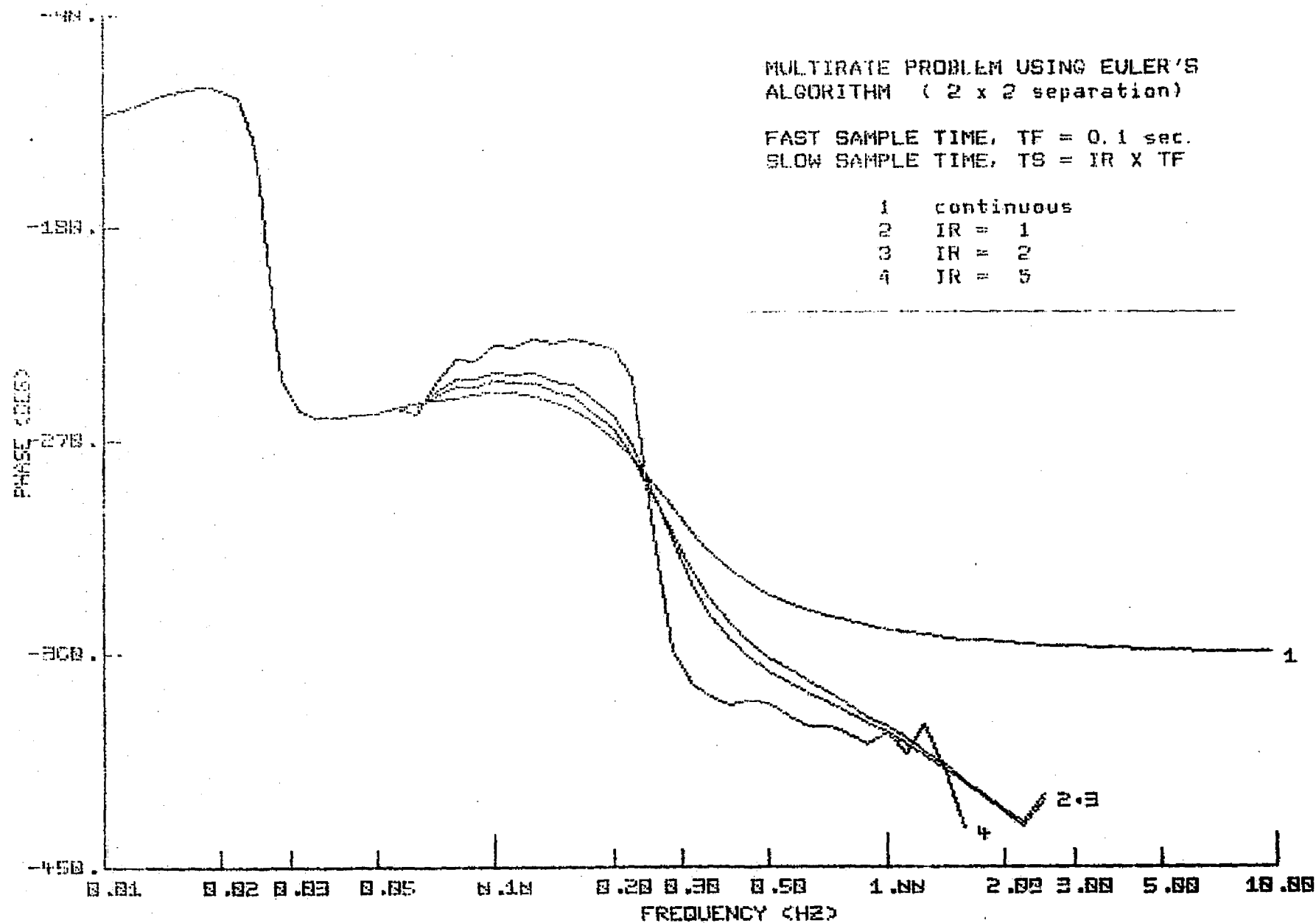


FIGURE 11b

MULTIRATE PROBLEM USING EULER'S
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.2$ sec.
SLOW SAMPLE TIME, $T_S = I_R \times T_F$

1	continuous
2	$I_R = 1$
3	$I_R = 2$
4	$I_R = 3$

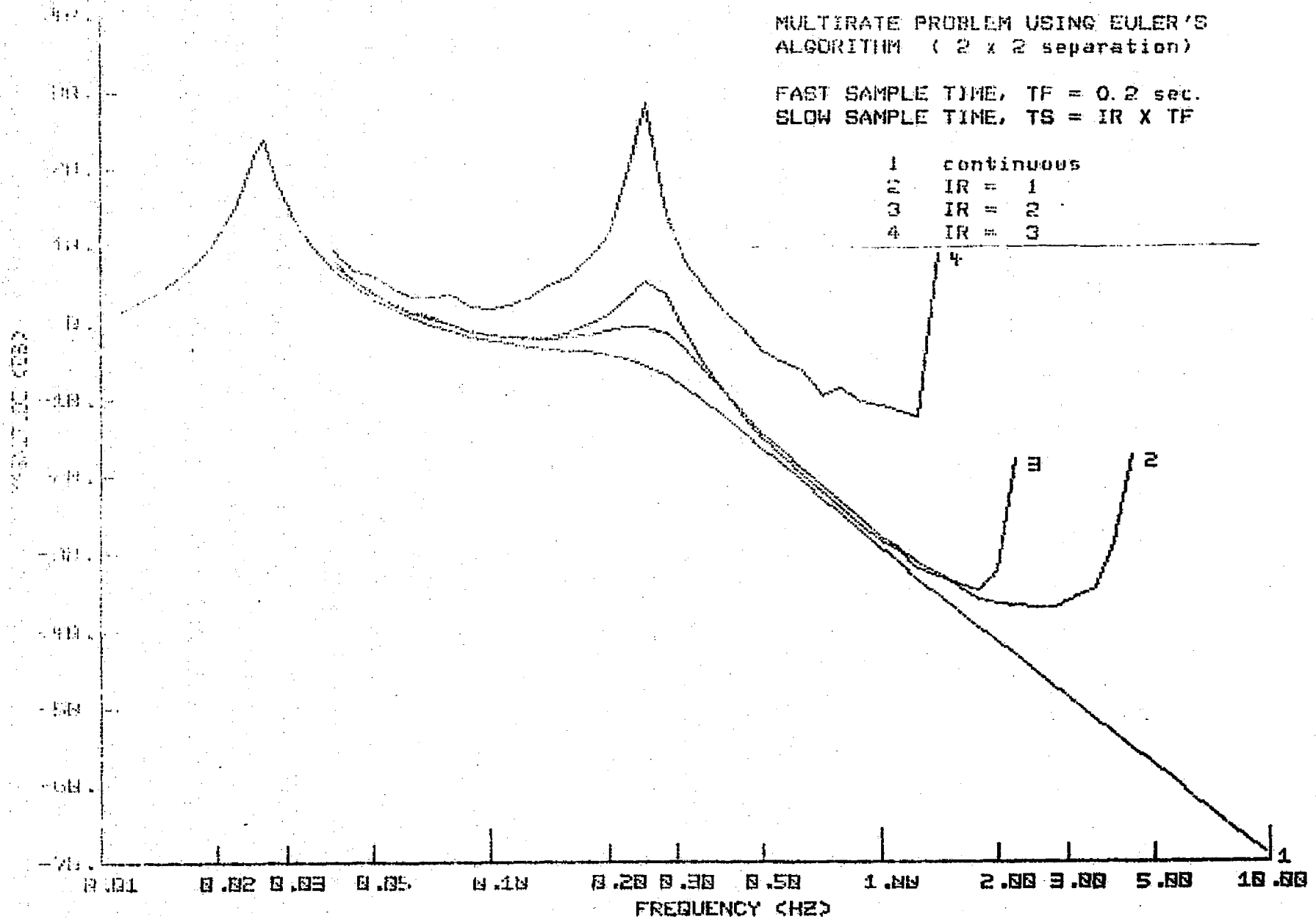


FIGURE 12a

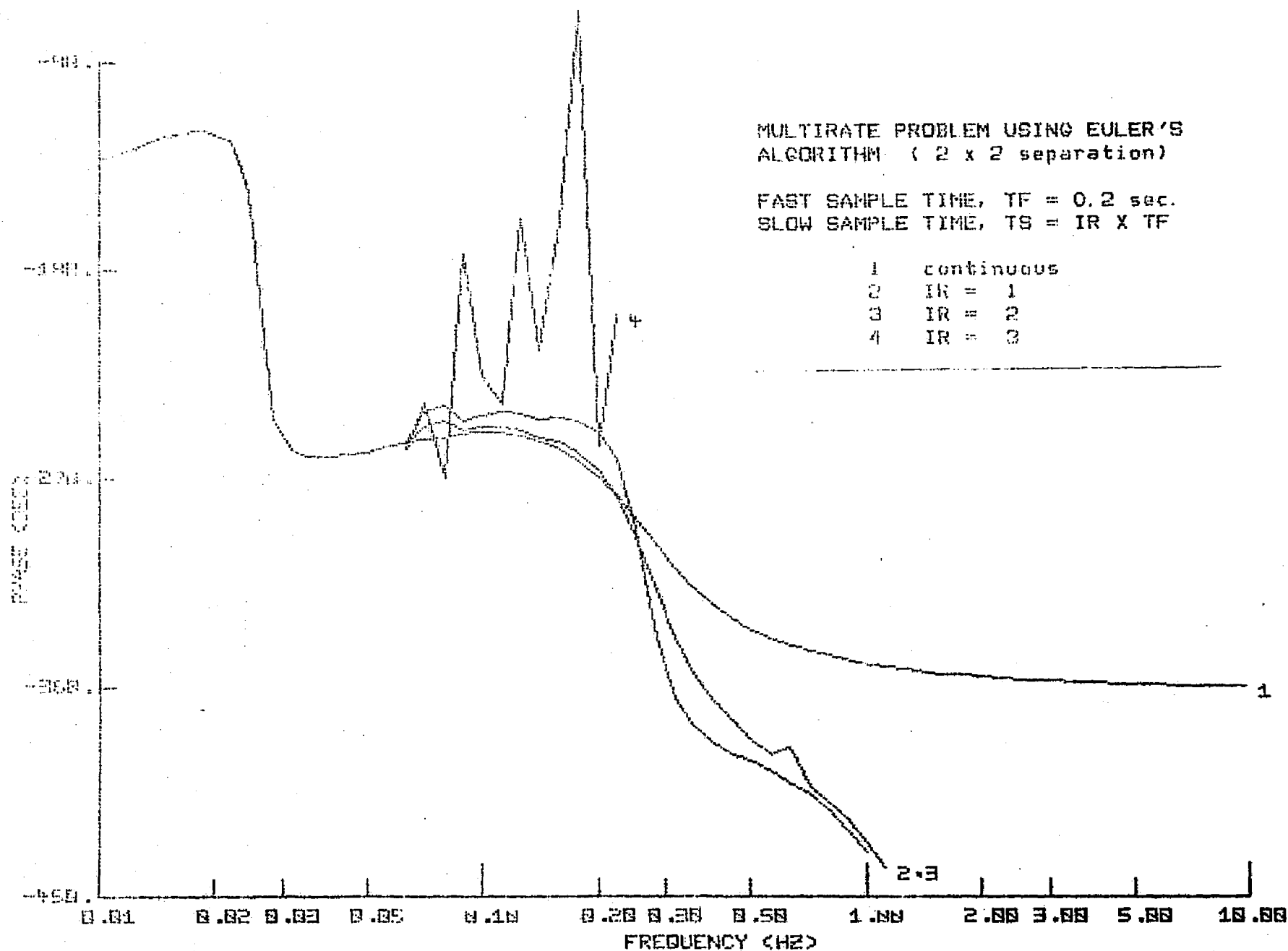


FIGURE 12b

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $T_F = 0.05$ sec.

SLOW SAMPLE TIME, $T_S = IR \times T_F$

1	continuous
2	IR = 1
3	IR = 2
4	IR = 3
5	IR = 5
6	IR = 10
7	IR = 20

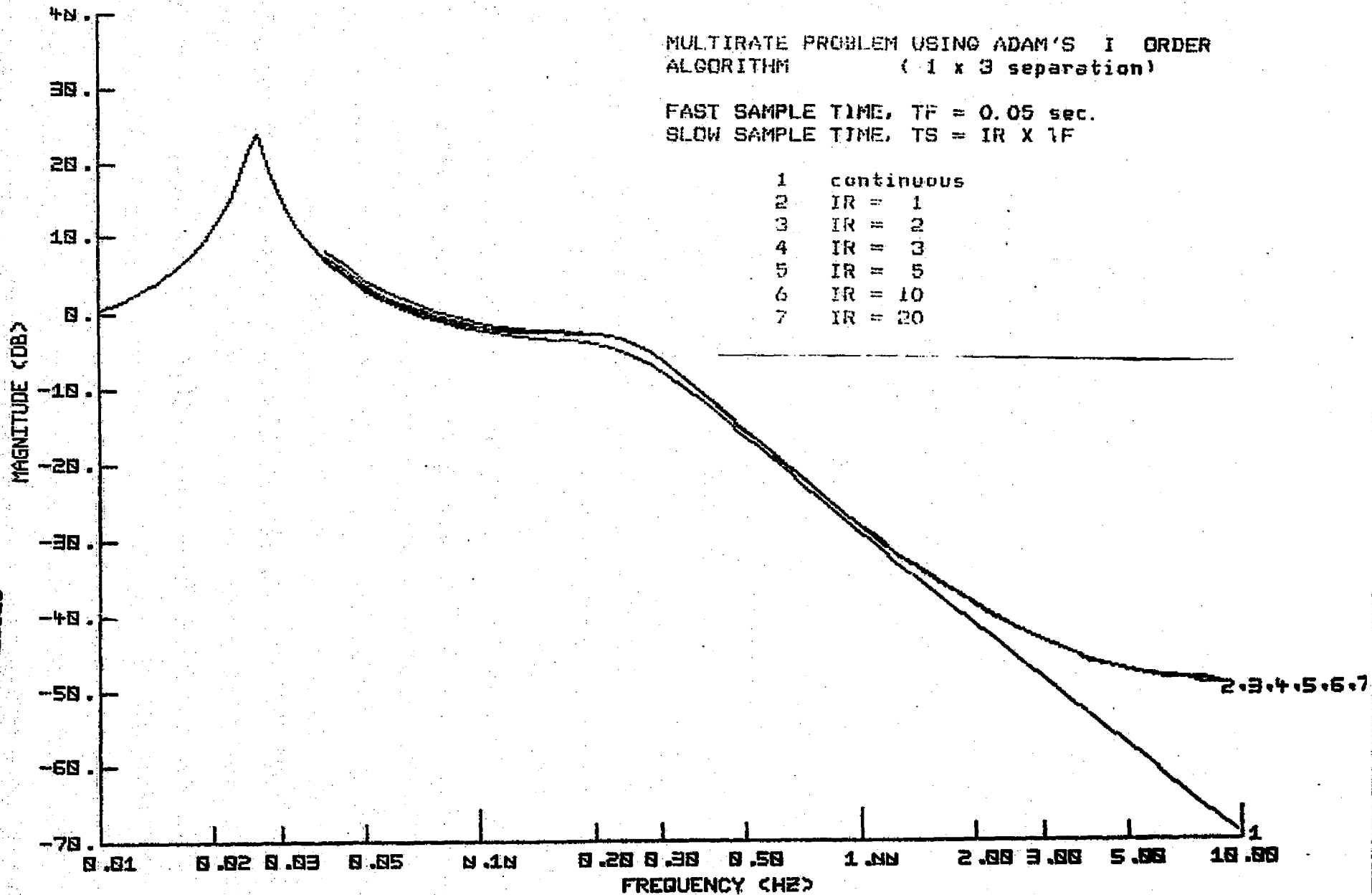


FIGURE 13a

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $T_F = 0.05$ sec.

SLOW SAMPLE TIME, $T_S = 1R \times T_F$

- | | |
|---|------------|
| 1 | continuous |
| 2 | IR = 1 |
| 3 | IR = 2 |
| 4 | IR = 3 |
| 5 | IR = 5 |
| 6 | IR = 10 |
| 7 | IR = 20 |

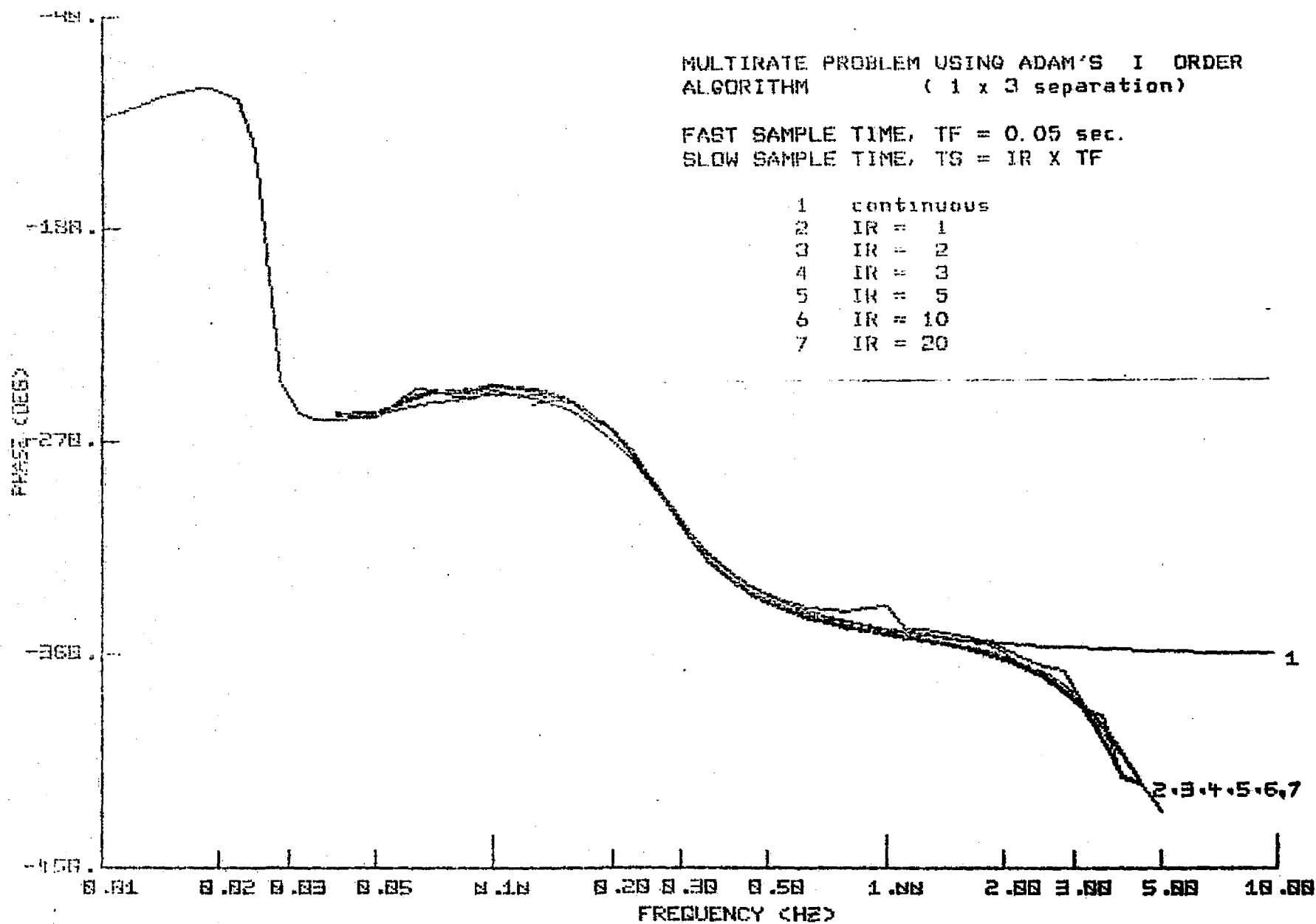


FIGURE 13b

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $T_F = 0.1$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

1	continuous
2	IR = 1
3	IR = 2
4	IR = 5
5	IR = 10

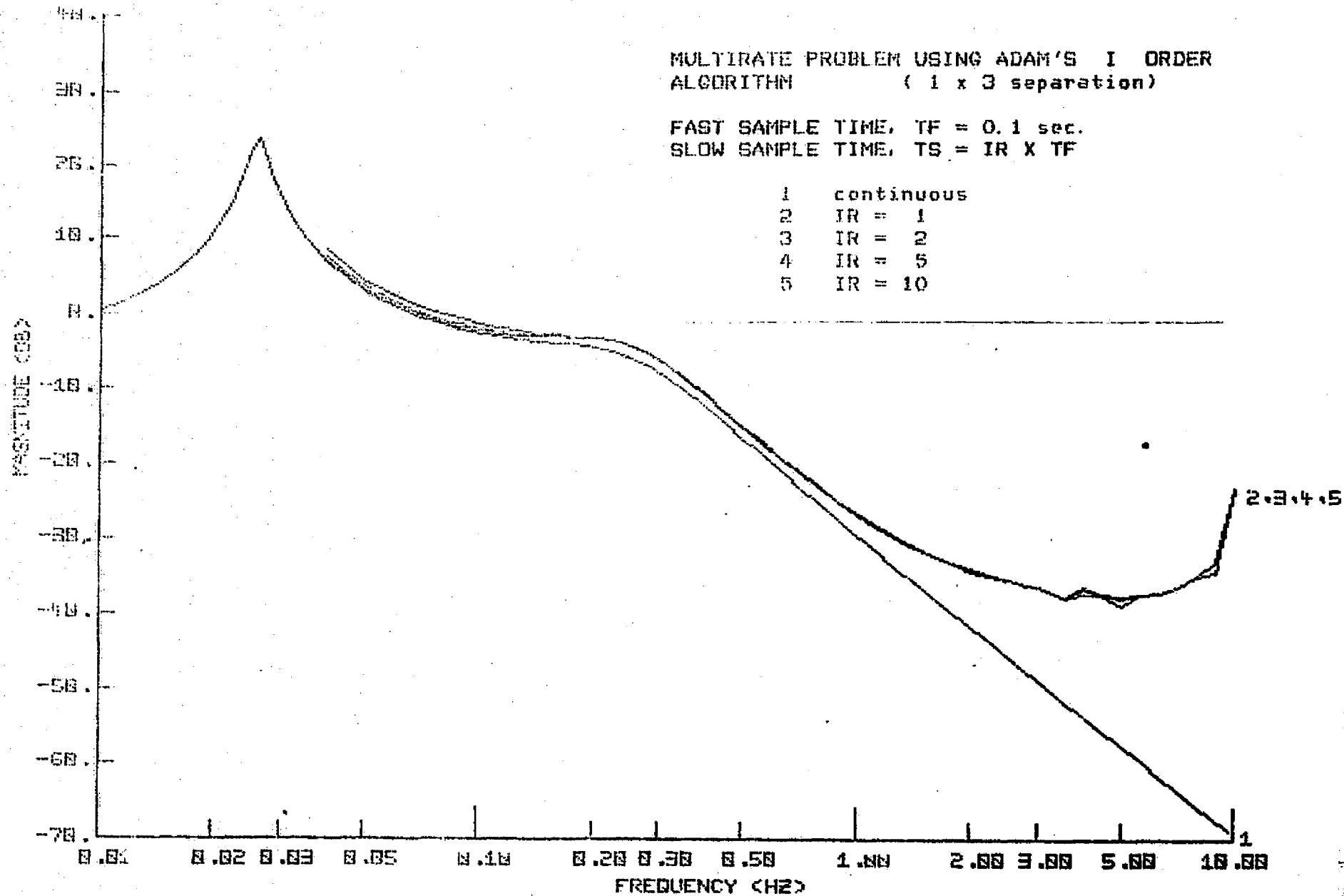


FIGURE 14a

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $TF = 0.1$ sec.
SLOW SAMPLE TIME, $TS = IR \times TF$

1	continuous
2	IR = 1
3	IR = 2
4	IR = 5
5	IR = 10

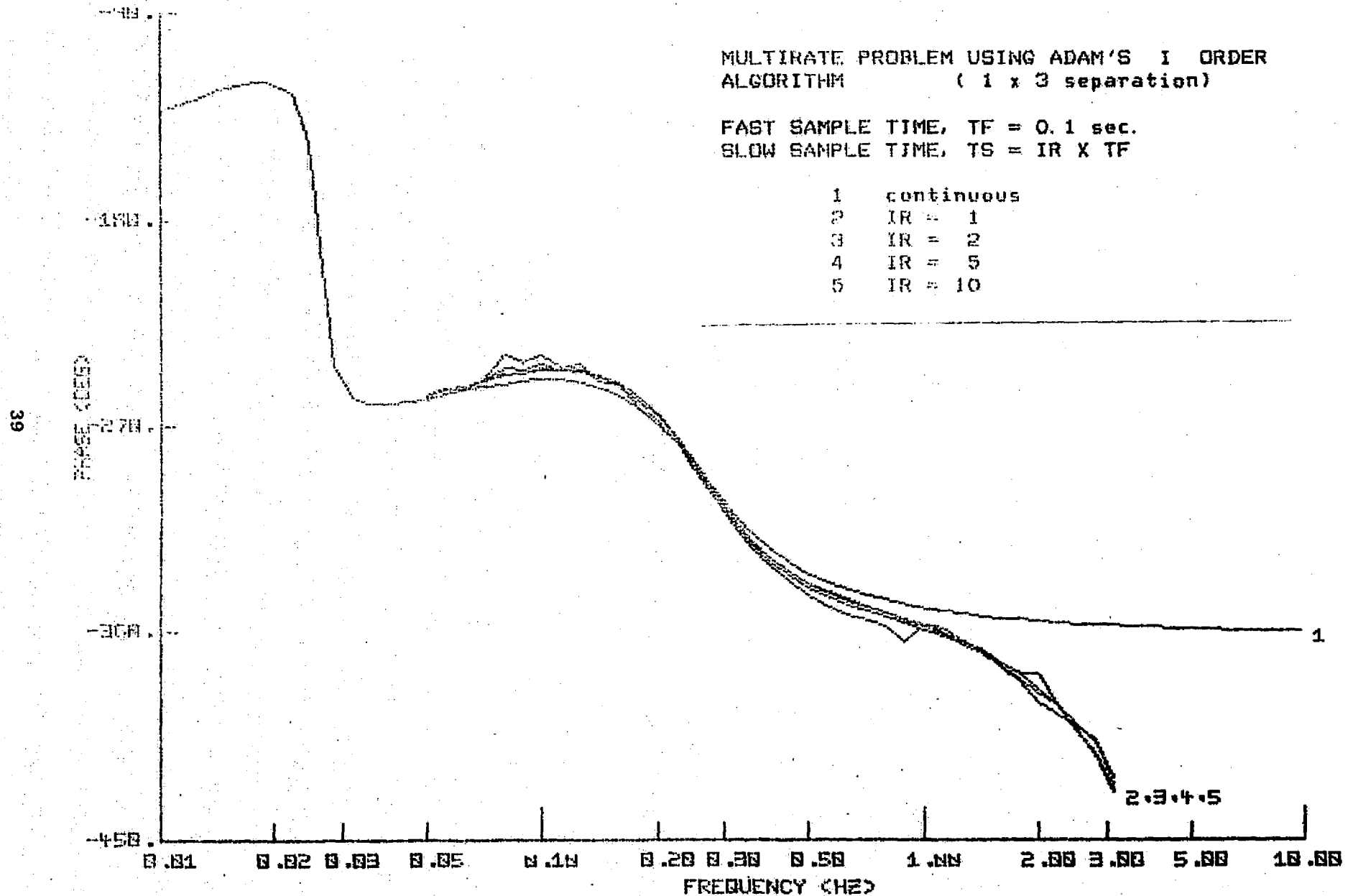


FIGURE 14b

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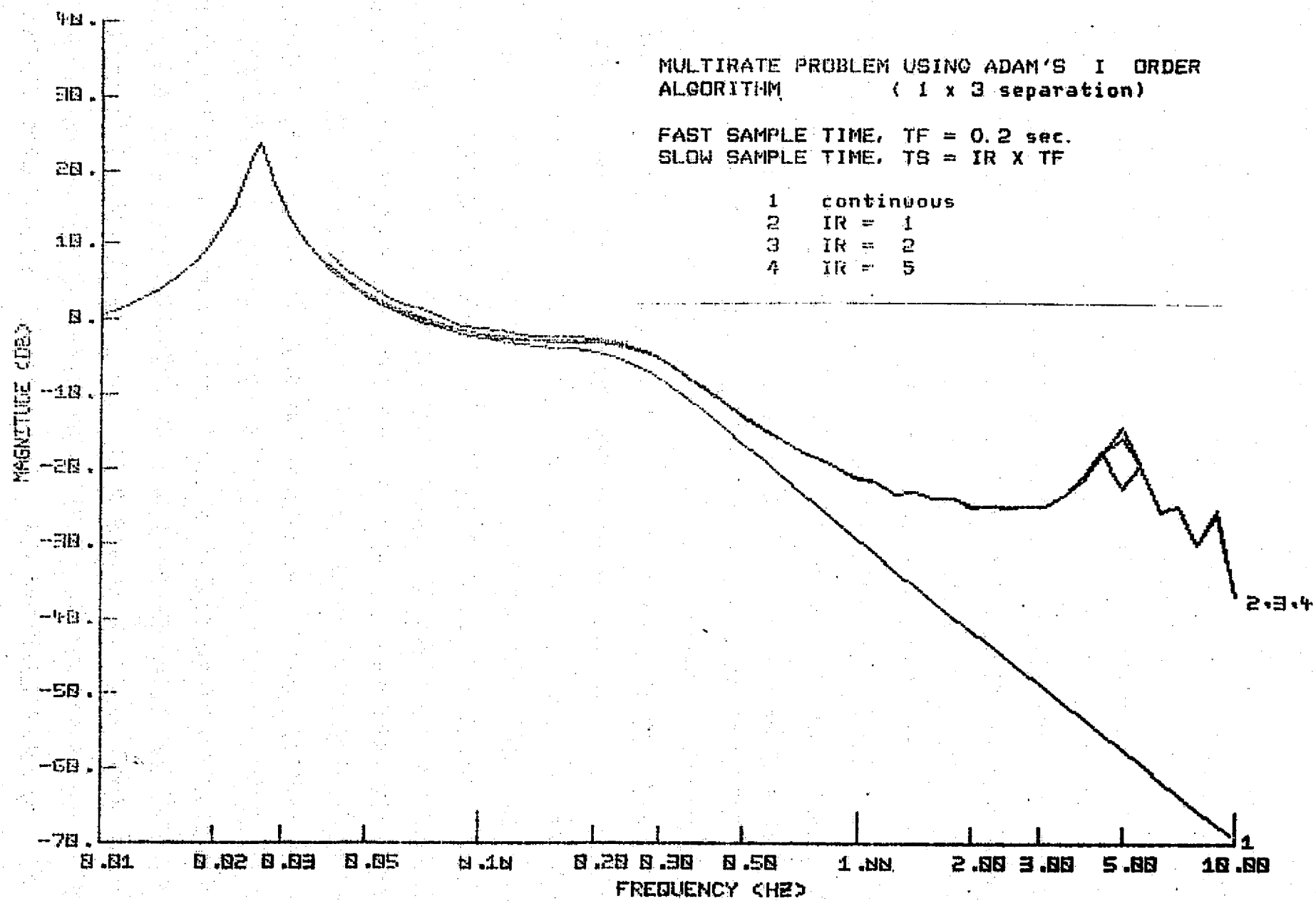


FIGURE 15a

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (1 x 3 separation)

FAST SAMPLE TIME, $T_F = 0.2$ sec.

SLOW SAMPLE TIME, $T_S = IR \times T_F$

1	continuous
2	$IR = 1$
3	$IR = 2$
4	$IR = 5$

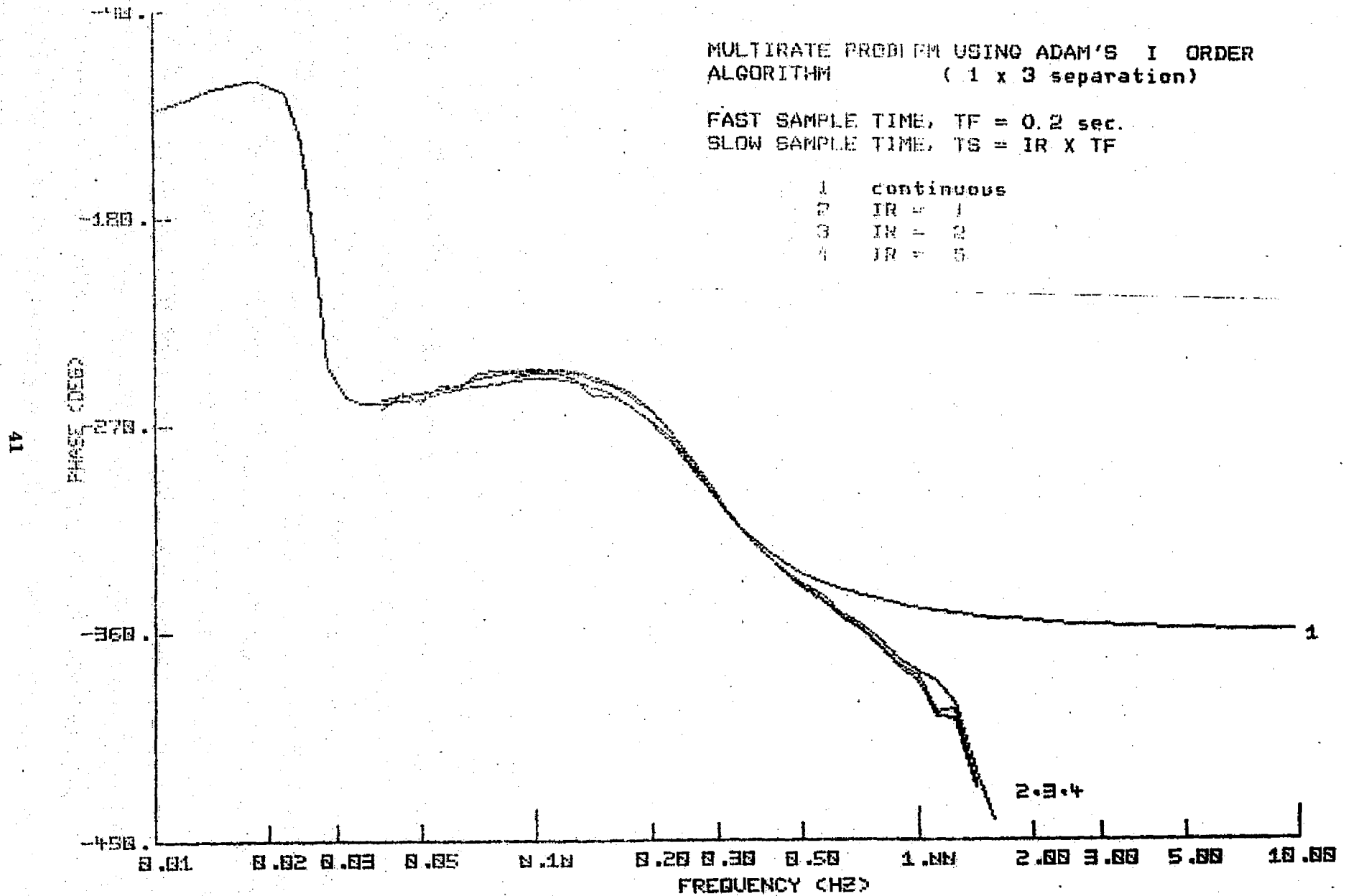


FIGURE 15b

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.05$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

- | | |
|---|------------|
| 1 | continuous |
| 2 | IR = 1 |
| 3 | IR = 2 |
| 4 | IR = 3 |
| 5 | IR = 5 |
| 6 | IR = 10 |

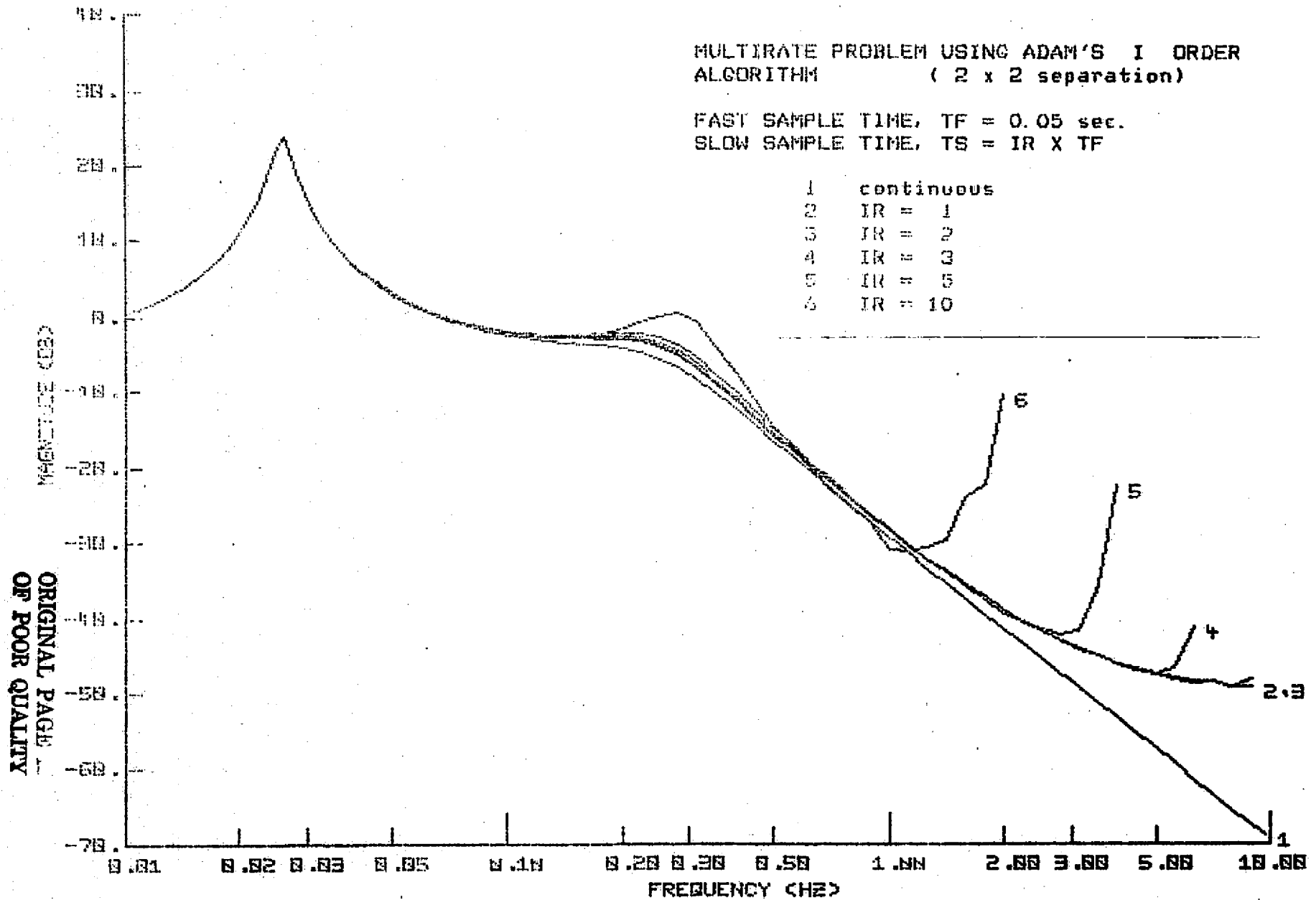


FIGURE 16a

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.05$ sec.

SLOW SAMPLE TIME, $T_S = IR \times T_F$

- | | |
|---|------------|
| 1 | continuous |
| 2 | IR = 1 |
| 3 | IR = 2 |
| 4 | IR = 3 |
| 5 | IR = 5 |
| 6 | IR = 10 |

43

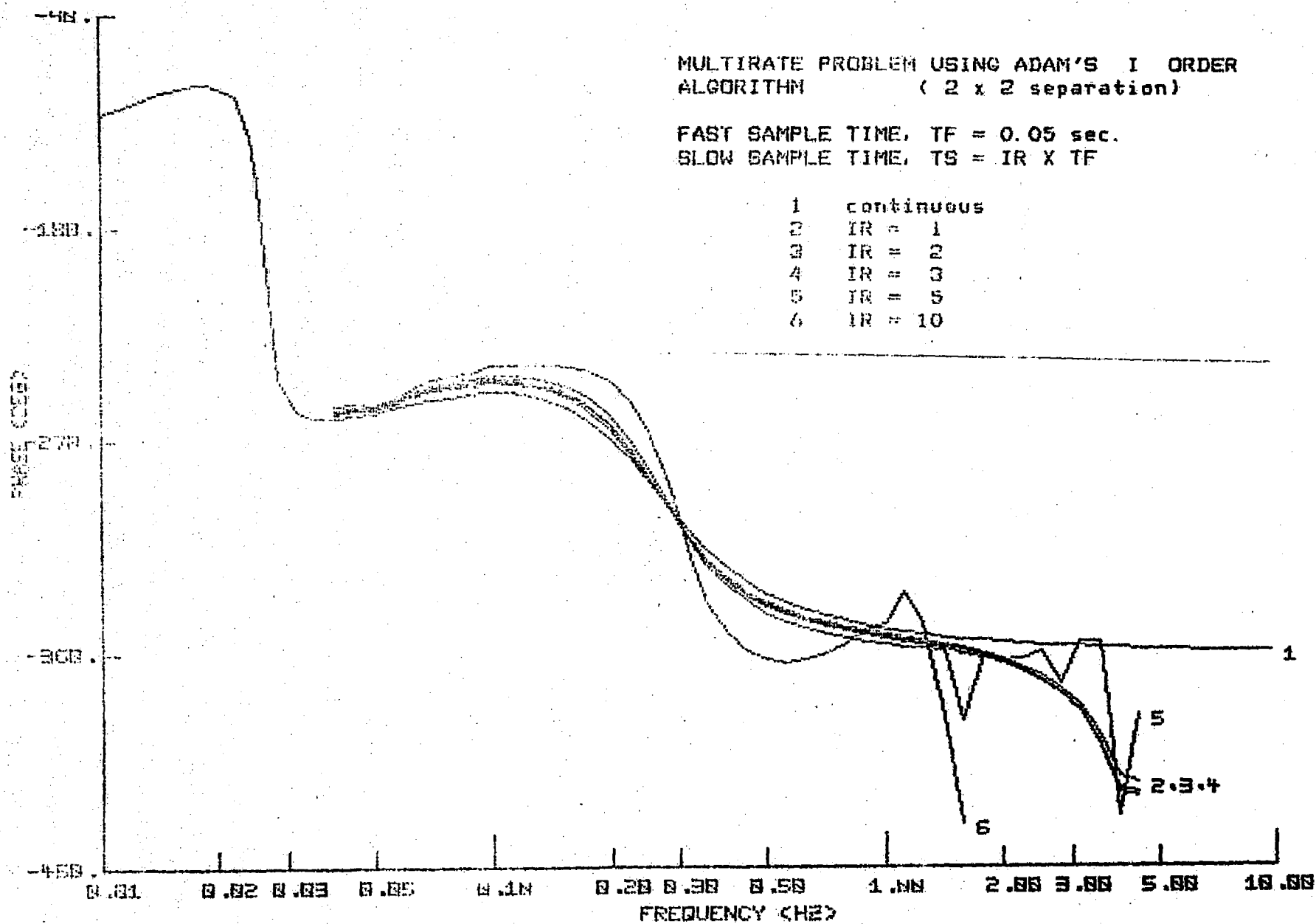


FIGURE 16b

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $TF = 0.1$ sec.
SLOW SAMPLE TIME, $TS = IR \times TF$

- 1 continuous
- 2 $IR = 1$
- 3 $IR = 2$
- 4 $IR = 5$

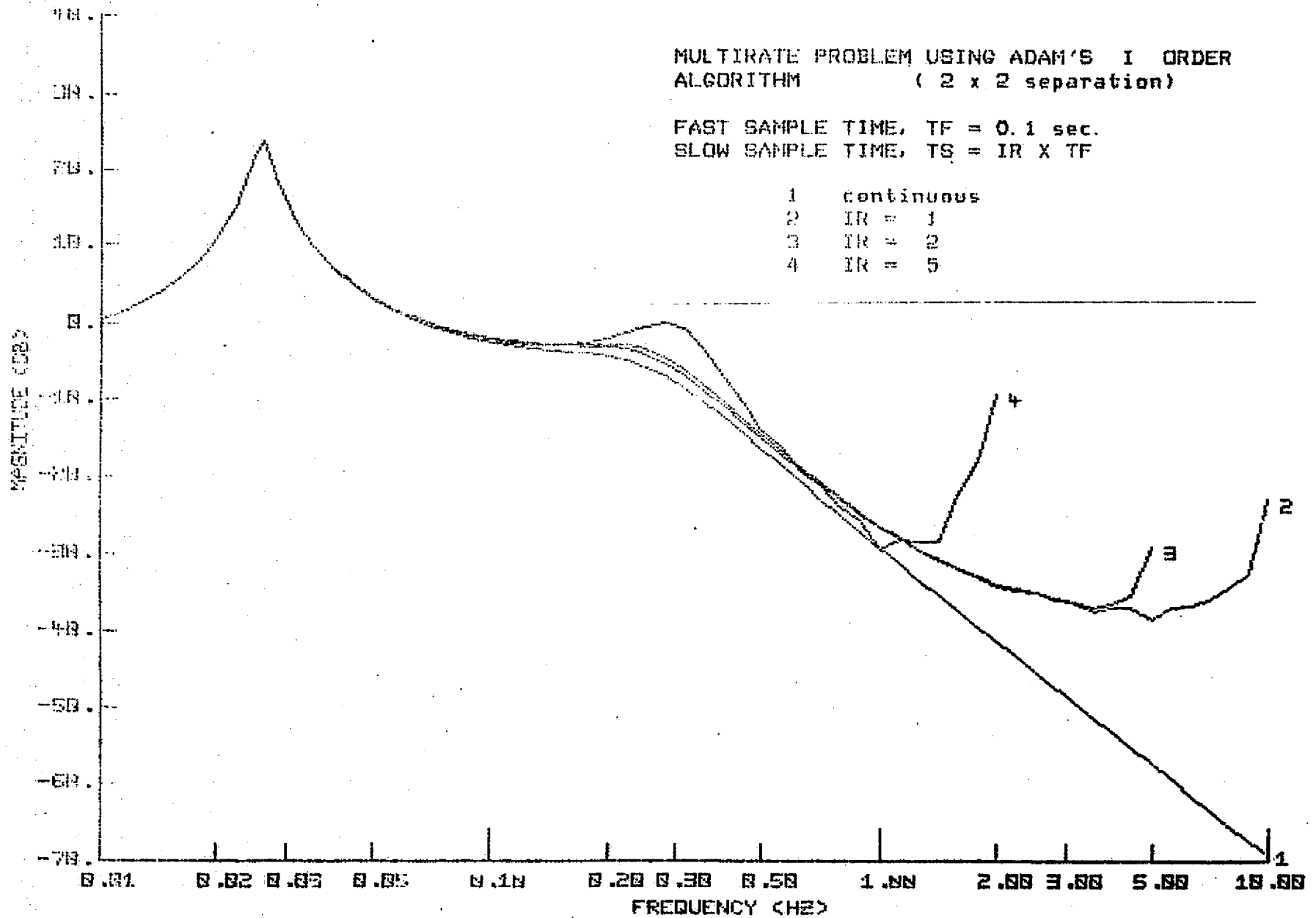


FIGURE 17a

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.1$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

- | | |
|---|------------|
| 1 | continuous |
| 2 | IR = 1 |
| 3 | IR = 2 |
| 4 | IR = 5 |

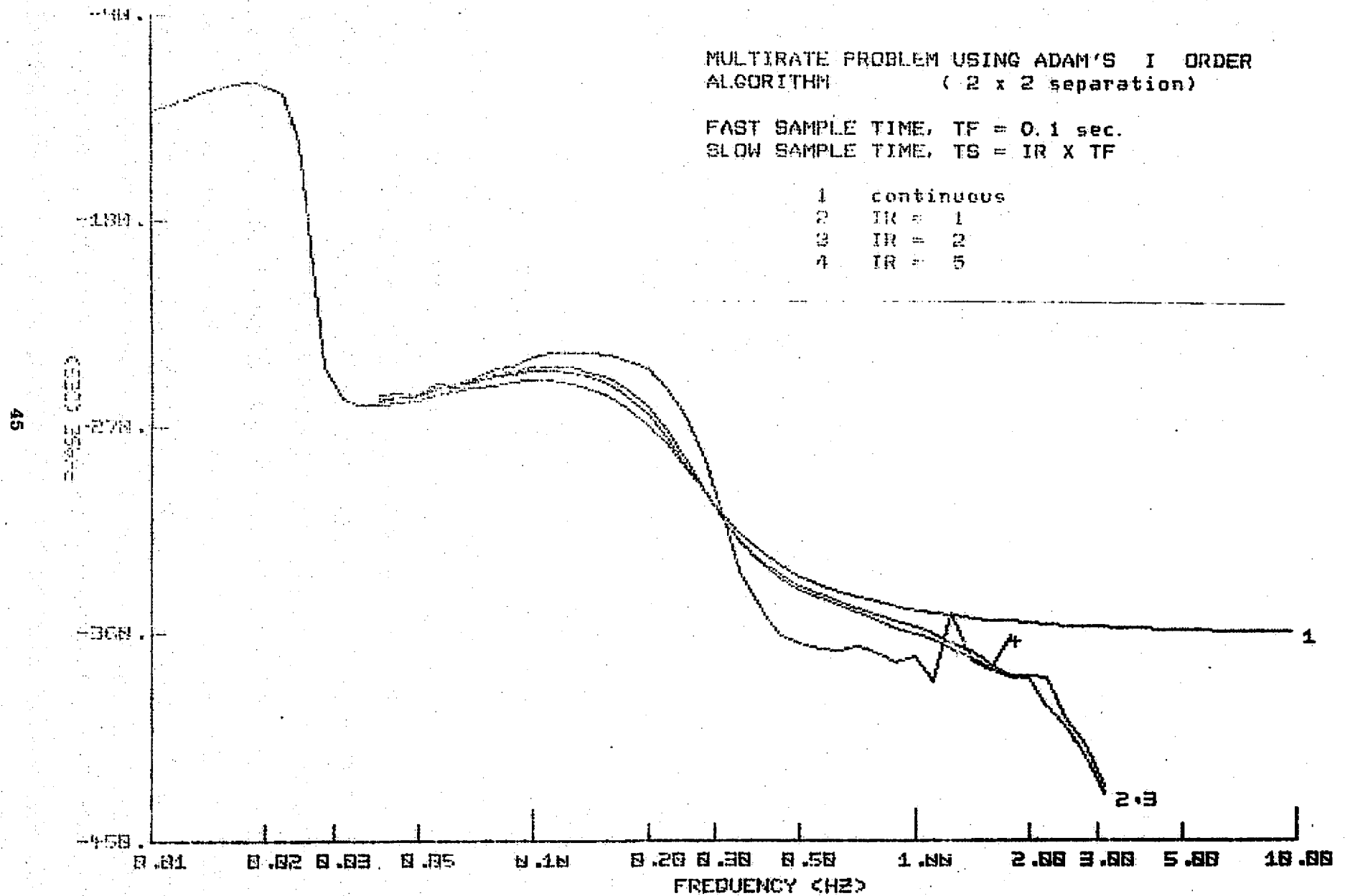


FIGURE 17b

MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.2$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

- 1 continuous
- 2 $IR = 1$
- 3 $IR = 2$
- 4 $IR = 3$

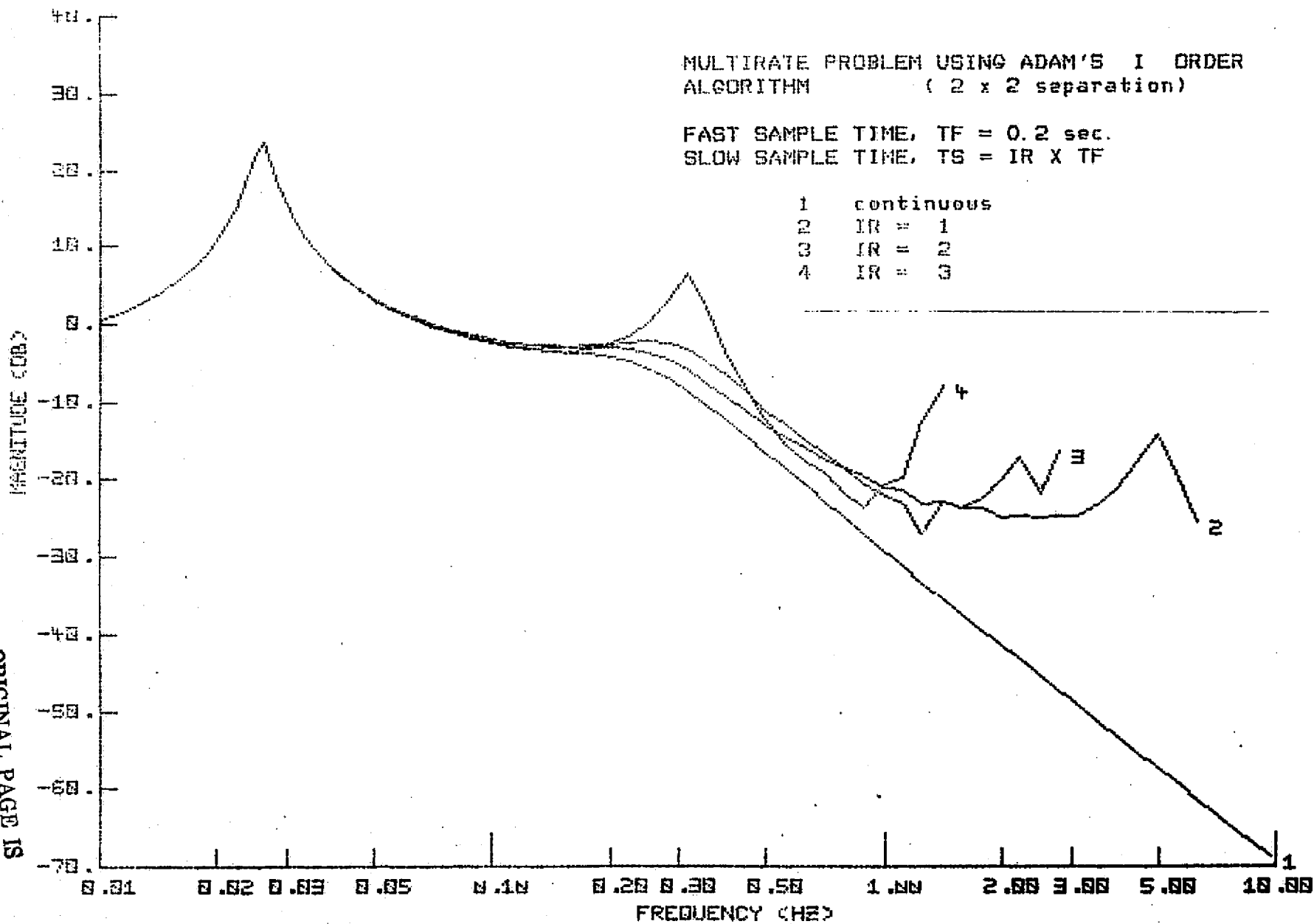


FIGURE 18a

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MULTIRATE PROBLEM USING ADAM'S 1 ORDER
ALGORITHM (2 x 2 separation)

FAST SAMPLE TIME, $T_F = 0.2$ sec.
SLOW SAMPLE TIME, $T_S = IR \times T_F$

- 1 continuous
- 2 $IR = 1$
- 3 $IR = 2$
- 4 $IR = 3$

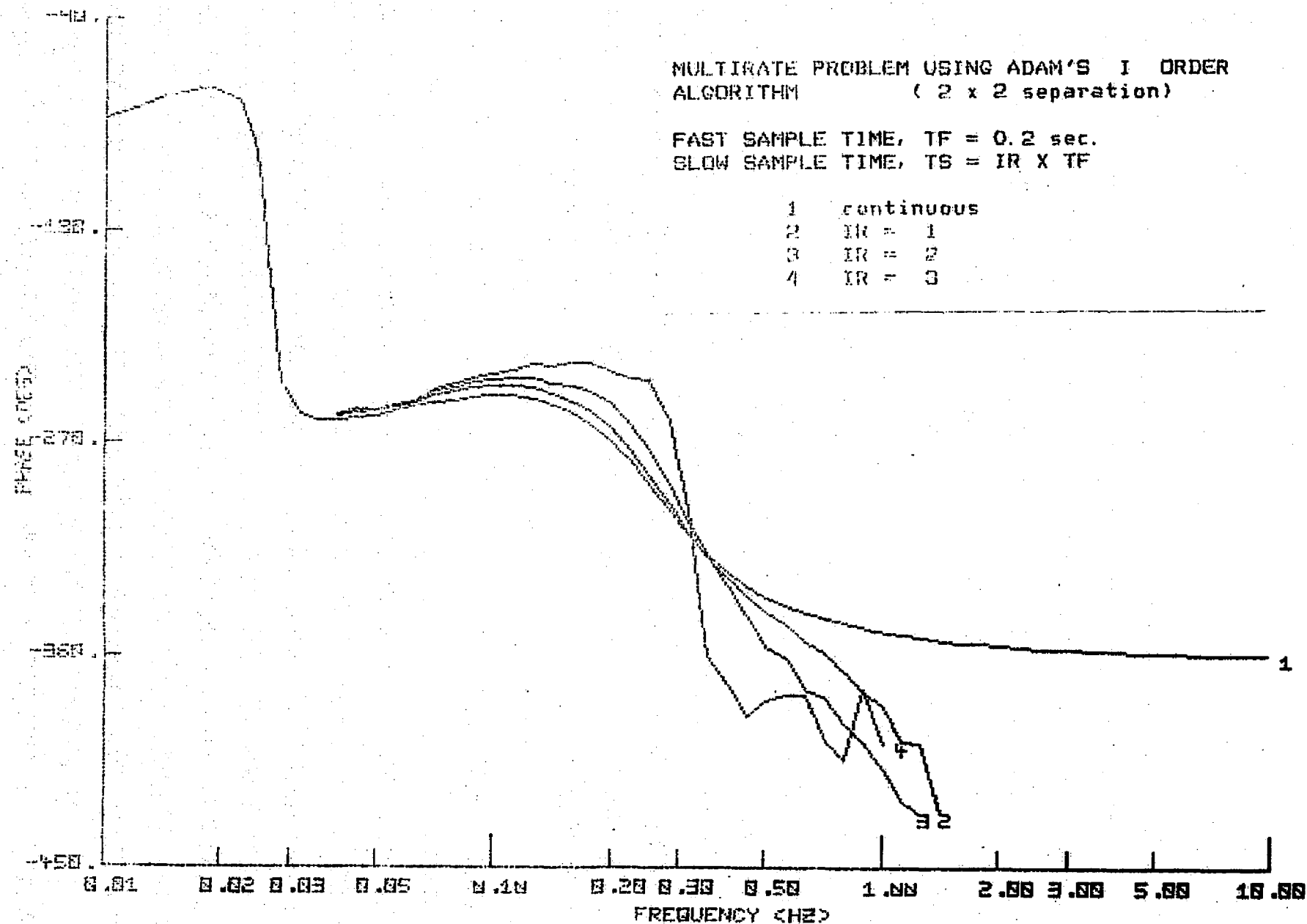


FIGURE 18b

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APPENDIX A

FREQUENCY RESPONSE EVALUATION OF EQUATION (4)

(EULER'S INTEGRATION)

The following computer code was used to analytically evaluate a $G(z)$ by letting z take on values around the unit circle. The coefficients stored $A1, A2, \dots$ and $B1, B2$ are for the continuous transfer function, equation (1) that represents the example described in this report. Lines 21 through 29 compute the coefficients required for an Euler integration of the continuous system.

```

INITIV
C GIVEN A TRANSFER FUNCTION IN THE S-PLANE IN THE FOLLOWING FORM
C
C      M      N-1      N-2      ...      0
C      B(N) Z + B(N-1) Z + B(N-2) Z + ... + B(1) Z + B0
C H(Z) = -----
C      N      N-1      N-2      ...      0
C      C(N) Z + C(N-1) Z + C(N-2) Z + ... + C(1) Z + C0
C
C THIS PROGRAM CALCULATES, TABULATES AND PLOTS THE FREQUENCY RESPONSE
C OF THE SYSTEM WHOSE TRANSFER FUNCTION IS GIVEN IN THE ABOVE FORM.
C
1  INTEGER ONP, JDP, TOPP, BOPP
2  REAL F(121), FNCB(20), FAIN(500), FAS(500), PHASE(500)
3  REAL*8 SAMPZ, T, H0, C0, Q13C, L(33)
4  REAL*8 A1, A2, A3, A4, B1, B2
5  REAL*8 C1, C2, C3, C4, C5, C6, C7, C8, C9, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20
6  REAL*8 D11, D12, D13, D14, D15, D16, D17, D18, D19, D20, D21, D22, D23, D24, D25, D26, D27, D28, D29, D30
7  LOGICAL LOGS2(20), LOGS1(121)
8  DATA A1, A2, A3, A4, B1, B2, C1, C2, C3, C4, C5, C6, C7, C8, C9, C10, C11, C12, C13, C14, C15, C16, C17, C18, C19, C20,
9  DATA D11, D12, D13, D14, D15, D16, D17, D18, D19, D20, D21, D22, D23, D24, D25, D26, D27, D28, D29, D30,
10 READ(5,11) ONP, JDP
11 11  FORMAT(2I2)
12  RUNS=0
13 30  READ(5,12) SAMPZ, FAIN, FAS
14 12  FORMAT(F10.5, 2(1X, F10.7))
15  LE=(SAMPZ*E-3)/3.141592653589793
16  HNS=JUN5-1
17  IF(HNS.EQ.1) GO TO 53
18  WRITE(6,55)
19 55  FORMAT(1H1)
20 50  T = SAMPZ
C CONS. IS THE CONSTANT (DEF. 1) IN THE TRANSFER FUNCTION.
C THE COEFFICIENTS B0, B(1), C0, C(1) ARE THE COEFFICIENTS OF THE
C POLYNOMIALS IN THE TRANSFER FUNCTION OF (THETA/DELTA(S)) AT
C CALCULATED BY THE BY USING THE EULER'S METHOD. C'S ARE THE
C DENOMINATOR COEFFS. AND D'S ARE THE NUMERATOR COEFFS.
21  C0S = -1.338 * T ** 2
22  B0 = B2*T**2-B1*T+1
23  B(1) = B1*T-2
24  B(2) = 1.
25  C0 = A4*T**4-A1*T**3+A2*T**2-A3*T+1
26  C(1) = A3*T**3-A2*T**2+A1*T-4
27  C(2) = A2*T**2-A1*T+4
28  C(3) = A1*T-4
29  C(4) = 1.
30  WRITE(6,14) SAMPZ
31 14  FORMAT(//,1X) SAMPZ LINE = 1, P12.5, //
32  WRITE(6,65) B0
33 65  FORMAT(' B0 = ', E23.6 //)
34  DO 13 I=1, 20, 4
35  WRITE(5,13) 1, B(1), I+1, B(I+1), I+2, B(I+2), I+3, B(I+3)
36 19  FORMAT(' B(', I2, ') = ', E15.6 //)
37 18  CONTINUE
38  WRITE(6,75) C0
39 75  FORMAT(' C0 = ', E23.6 //)
40  DO 15 I=1, 20, 4
41  WRITE(6,15) 1, C(1), I+1, C(I+1), I+2, C(I+2), I+3, C(I+3)
42 16  FORMAT(' C(', I2, ') = ', E15.6 //)
43 15  CONTINUE

```

```

C
C      COMPUTE THE LOG OF PROB. DENSITIES FOR THE (LOG SCALE CASE)
44 133 CONTINUE
45      FENLGL = ALGOL13 (FENL)
46      LGENIN = FENLGL
47      IF ( FENL .LT. 1. ) LGENIN = LGENIN - 1
48      IDEC = LGENIN
49      ED .LT. 1. = 1., 20.
50      LGOR(1) = .FALSE.
51 131      FROM(1) = 10. ** ((1-1.)/23.)
52      LGOR(1) = .TRUE.
53      LGOR(7) = .TRUE.
54      LGOR(15) = .TRUE.
55      NE = 1
56      I = (FENLGL - LGENIN)*20 + 1.5
57 133      FACT = 10.**IDEC
58 135      Z(NE) = FACT*FROM(1)
59      LGOR(NE) = LGOR(1)
60      IF ( F(NE) .GT. FACT ) GO TO 137
61      I = I + 1
62      NP = NP + 1
63      IF ( I .LT. 21 ) GO TO 135
64      I = 1
65      IDEC = IDEC + 1
66      GO TO 133
67 137      NBPQ = NE
C
68      F(69) = C.0241916
69      F(70) = C.0261014
70      NBPQ = NBPQ + 2
C
71      CALL POLYLNH (ONP,102,B,C,C053,B1,Z1)
72      CALL UNICIN (ONP,ONP,B,C,C053,SAYP,F,00,C0,SAYN,1AG,PIASE)
73      11=75
74      NANGE = 11
75      GO TO 30
76 970      CONTINUE
77      STOP
78      END
73      SUBROUTINE FOLWEL (ONP,ONP,B,C,C053,10,C0)
C
89      INTEGER ONP,ONP,C053,C0DP,TR0DP,TR0DP
90      REAL B,ONP,C0,B(33),C(33)
91      CHARACTER ONP(1*(27)/23) ' ',ONP(2*15 (20)/23) ' ',
92      ONP(3*2 (7)/23) ' ',ONP(4*15 (20)/23) ' '
93      LOGICAL*1 ONP(27)/23 ' ',ONP(20)/23 ' '
94      WRITE (6,200)
95 200      FORMAT (9X,'TRANSFER FUNCTION : /')
96      IF (ONP.B1.1) GO TO 231
97      WRITE (6,201) C053
98 231      FORMAT (1X,'E12.5' /' B(1) = ', ' ',33 ('_'))
99      GO TO 215
100 205      ONP = ONP
101      ALGOL = ONP + 1
102      IF (ONP.EQ.1) GO TO 212
103      DO 210 I = 1, ONP
104      WRITE (ONP(1),221) F0DP
105 221      FORMAT(12)
106      IF (B(ONP).LT.0.) GO TO 253
107      WRITE(ONP(1),231) F113,B(ONP)
108 231      F0DAC = (A1,E12.5,'E2',1X)
109      GO TO 252
110 250      WRITE (ONP(1),230) B(ONP)
111 230      FORMAT (1X,E12.5,'Z',1X)
112 252      ONP = ONP - 1
113 210      CONTINUE
114 212      WRITE (ONP(2),271) C0
115 271      FORMAT (F15.9)
C
116      KN1 = 1
117      KN2 = 6
118      DO 225 J = 1, ONP, 6
119      WRITE(6,255) ONP(1),ONP(1),KN = KN1,KN2)
120 255      FORMAT (20A1,6(10X,A21)
121      WRITE(6,270) (ONP(1),KN = KN1,KN2)
122 270      FORMAT(20X,6A16/)
123      KN1 = KN1 + 6
124      KN2 = KN2 + 6
125      WRITE (5,250) C053
126 290      FORMAT (' B(2) = ',E12.5,' ',100 ('_'))
127 215      ONP = ONP
128      TR0DP = ONP + 1
129      IF (ONP.EQ.1) GO TO 245
130      DO 240 I = 1, ONP
131      WRITE (ONP(1),245) F0DP
132 245      FORMAT(12)
133      IF (C(ONP).LT.0.) GO TO 237
134      WRITE(ONP(1),232) F113,C(ONP)
135 232      FORMAT (1X,E12.5,'E4',1X)
136      GO TO 238
137 207      WRITE (ONP(1),230) C(ONP)
138 208      ONP = ONP - 1
139 240      CONTINUE
140 246      WRITE (ONP(2),271) C0
141      WRITE(6,254)
142 254      FORMAT(25X)

```

```

133      KN1 = 1
134      KN2 = 6
135      DO 235 I = 1, 202, 5
136      *M11(6,255) DUMMY, (DUFF(KI), KI = KN1,KN2)
137      *M11(6,270) (DUFF(KN), KN = K11,K21)
138      *M1 = KN1 + 6
139      235  KN2 = KN2 + 6
140      RETURN
141      END

142      SUBROUTINE UNICIF(DNP,DOP,B,C,DONS,SANFT,YBFF2,P,B,C),
      &      GAIN,IAU,PHASE)
      C
      C
143      INTEGER C&F,DOP,SHF83
144      REAL GAIN(SC3),M13(30),PHASE(33),P(121)
145      REAL*8 DO,CO,SANFT,DONS,B(30),C(30)
146      REAL*8 XT,YT,DL3612,DAIAN2,MULE
147      COMPLEX ZCRES
148      COMPLEX*16 DCMPLX,CMU1,CDEN,CRES,Z,CA,CD
149      PI = 3.1415926

150      T2PI = 2*PI*SANFT
151      DUGRD = 160. / PI
152      DO 100 J = 1, NUFF
153      100  PHASE(J) = 0.
154      IF (C&S.EQ.0.) GO TO 185
155      DO 150 I = 1, NUFF
156      150  PHASE(I) = -180.
157      185  *RITE(6,125)
158      125  *WRITE(//,21X,'PHASE(I) = ',1X,I,' = ',1X,PHASE(I),'//')
      X
159      DO 100 NF = 1, NUFF
160      CMU1 = DCMPLX (DO,1.0D0)
161      CDEN = DCMPLX (CO,0.0D0)
162      OMEGAR = T2PI * P (NF)
163      AT = DULE(CMS (JREGAT))
164      VT = DULE(CMS (JREGAT))
165      Z = DCMPLX (AT,VT)
166      IF (C&S.EQ.0.) GO TO 115
167      CM = Z
168      DO 110 I = 1, NUFF
169      CMU1 = CMU1 + B(I) * V * CM
170      CN = CM + Z
171      110  CONTINUE
172      105  IF (C&S.EQ.0.) GO TO 115
173      CD = Z
174      DO 120 I = 1, NUFF
175      CDEN = CDEN + B(I) * V * CD
176      CD = CD + Z
177      120  CONTINUE
178      115  CRES = CMU1 / CDEN
179      CRES = C&S * (CMU1/CDEN)
180      GAIN(NF) = C&S (CRES)
181      MAG(NF) = 20.*LOG10(C&S(CRES))
182      PHASE(NF) = PHASE(NF) + 180.*ATAN2 (AIMAG (CRES), REAL (CRES))
183      *RITE(6,150) NF,2 (NF),GAIN(NF),MAG(NF),PHASE(NF)
184      150  *FORMAT(3X,12,9X,2F12.5,1(12X,2F12.5))
185      100  CONTINUE
186      RETURN
187      END

```

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APPENDIX B

FREQUENCY RESPONSE EVALUATION OF EQUATION(6)

(1st ORDER ADAMS)

The computer code in Appendix A was modified by replacing lines 21 through 29 with the following coefficient evaluations.

21	CONS = -1.338
22	C1 = 81*T**0
23	C2 = -168*T**4
24	C3 = 54*T**4
25	C4 = -12*T**4
26	C5 = T**0
27	D1 = 16.
28	D2 = 24*A1*T-64
29	D3 = 36*A2*T**2-80*A1*T+96
30	D4 = 54*A3*T**3-96*A2*T**2+96*A1*T-64
31	D5 = 81*A4*T**4-103*A3*T**3+88*A2*T**2-48*A1*T+15
32	D6 = -108*A4*T**4+72*A3*T**3-32*A2*T**2+6*A1*T
33	D7 = 54*A4*T**4-20*A3*T**3+4*A2*T**2
34	D8 = -12*A4*T**4+2*A3*T**3
35	D9 = 14*T**4
36	G1 = 4.
37	G2 = 6*D1*T-8
38	G3 = 5*B2*T**2+3*B1*T+4
39	G4 = -8*B2*T**2+2*B1*T
40	G5 = B2*T**2
41	K1 = 9*T**2
42	K2 = -6*T**2
43	K3 = T**2
44	B0 = C5*G5
45	B(1) = C4*G5+C5*G4
46	B(2) = C3*G5+C4*G4+C5*G3
47	B(3) = C2*G5+C3*G4+C4*G3+C5*G2
48	B(4) = C1*G5+C2*G4+C3*G3+C4*G2+C5*G1
49	B(5) = C1*G4+C2*G3+C3*G2+C4*G1
50	B(6) = C1*G3+C2*G2+C3*G1
51	B(7) = C1*G2+C2*G1
52	B(8) = C1*G1
53	C0 = D5*K3
54	C(1) = D8*K3+D9*K2
55	C(2) = D7*K3+D8*K2+D9*K1
56	C(3) = D6*K3+D7*K2+D8*K1
57	C(4) = D5*K3+D6*K2+D7*K1
58	C(5) = D4*K3+D5*K2+D6*K1
59	C(6) = D3*K3+D4*K2+D5*K1
60	C(7) = D2*K3+D3*K2+D4*K1
61	C(8) = D1*K3+D2*K2+D3*K1
62	C(9) = D1*K2+D2*K1
63	C(10) = D1*K1

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APPENDIX C

FREQUENCY RESPONSE EVALUATION OF EQUATION (8)

(2nd ORDER ADAMS)

The computer code of Appendix A was modified by replacing lines 21 through 29 with the following coefficient evaluations.

```

21      C0NS = -.1, 338
22      C1 = 275941*1**4
23      C2 = -776688*1**4
24      C3 = 1755886*1**4
25      C4 = -884672*1**4
26      C5 = 498156*1**4
27      C6 = -192320*1**4
28      C7 = 49303*1**4
29      C8 = -8000*1**4
30      C9 = 625*1**4
31      D0 = 2(736.
32      D1 = 35744*A1*T-87543.
33      D2 = 75176*A2*T**2-146380*A1*T+124713
34      D3 = 146004*A3*T**3-258335*A2*T**2+217615*A1*T-82944
35      D4 = 277841*A4*T**4-455708*A3*T**3+353128*A2*T**2-118600*A1*T
          +21735
36      D5 = -778568*A4*T**4+511692*A3*T**3-268992*A2*T**2+53568*A1*T
37      D6 = 1555664*A4*T**4-128827*A3*T**3+115664*A2*T**2-5542*A1*T
38      D7 = -884672*A4*T**4+246412*A3*T**3-33243*A2*T**2
39      D8 = 430156*A4*T**4-41160*A3*T**3+3577*A2*T**2
40      D9 = -192320*A4*T**4+15921*A3*T**3
41      D10 = 49303*A4*T**4-1530*A3*T**3
42      D11 = -8000*A4*T**4
43      D12 = 625*A4*T**4
44      G1 = 144
45      G2 = 276*B1*T-280
46      G3 = 529*B2*T**2-468*11*T+168
47      G4 = -736*B2*T**2+252*B1*T
48      G5 = 486*B2*T**2-60*B1*T
49      G6 = 160*B2*T**2
50      G7 = 25*B2*T**2
51      K1 = 579*T**2
52      K2 = -736*T**2
53      K3 = 486*T**2
54      K4 = -15*T**2
55      K5 = 25*T**2
56      G0 = C5*G7
57      B(1) = C0+G7+C3*G6
58      B(2) = C7*G7+C8*G5+C3*G1
59      B(3) = C0*G7+C7*G5+C8*G3+C9*G4
60      B(4) = C5*G7+C5*G6+C7*G5+C8*G4+C9*G3
61      B(5) = C4*G7+C4*G5+C5*G3+C7*G4+C8*G1+C9*G2
62      B(6) = C3*G7+C4*G6+C5*G5+C6*G1+C7*G3+C8*G2+C9*G1
63      B(7) = C2*G7+C3*G6+C4*G5+C5*G4+C6*G3+C7*G2+C8*G1
64      B(8) = C1*G7+C2*G5+C3*G3+C4*G4+C5*G3+C6*G2+C7*G1
65      B(9) = C1*G6+C2*G5+C1*G1+C4*G3+C5*G2+C6*G1
66      B(10) = C1*G5+C2*G4+C3*G3+C4*G2+C5*G1
67      B(11) = C1*G4+C2*G3+C3*G2+C4*G1
68      B(12) = C1*G3+C2*G2+C3*G1
69      A(13) = C1*G2+C2*G1
70      B(14) = C1*G1
71      G0 = D12*K5
72      C(1) = D11*K5+D12*K4
73      C(2) = D11*K5+D11*K4+D12*K3
74      C(3) = D9*K5+D10*K4+D11*K3+D12*K2
75      C(4) = D8*K5+D9*K4+D10*K3+D11*K2+D12*K1
76      C(5) = D7*K5+D8*K4+D9*K3+D10*K2+D11*K1
77      C(6) = D6*K5+D7*K4+D8*K3+D9*K2+D10*K1
78      C(7) = D5*K5+D6*K4+D7*K3+D8*K2+D9*K1
79      C(8) = D4*K5+D5*K4+D6*K3+D7*K2+D8*K1
80      C(9) = D3*K5+D4*K4+D5*K3+D6*K2+D7*K1
81      C(10) = D2*K5+D3*K4+D4*K3+D5*K2+D6*K1
82      C(11) = D1*K5+D2*K4+D3*K3+D4*K2+D5*K1
83      C(12) = D0*K5+D1*K4+D2*K3+D3*K2+D4*K1
84      C(13) = D0*K4+D1*K3+D2*K2+D3*K1
85      C(14) = D0*K3+D1*K2+D2*K1
86      C(15) = D0*K2+D1*K1
87      C(16) = D0*K1

```

SIMULATION FOR FREQUENCY RESPONSE EVALUATIONS IN THE MULTI-RATE CASES

The following code performs the calculations using Euler's integration. Note that lines 107 through 112 are shown twice, once for the 1×3 separation and once for the 2×2 separation.

[illegible]

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